



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 21/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 22/10/2013	Any day expiry	9.81930	9.81930		9.76700	9.76700		12.96	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	429.31590	0.42932	377.59180	0.37759	429.316	25.81	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	0.01590	0.00002	0.59180	0.00059	0.016	25.81	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	419.31830	0.41932	367.67110	0.36767	419.318	25.50	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	0.01830	0.00002	0.67110	0.00067	0.018	25.50	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	409.32100	0.40932	357.76100	0.35776	409.321	25.18	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	0.02100	0.00002	0.76100	0.00076	0.021	25.18	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	349.35000	0.34935	298.61420	0.29861	349.350	23.30	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	0.05000	0.00005	1.61420	0.00161	0.050	23.30	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	0.27650	0.00028	2.17830	0.00218	0.276	20.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	250.97650	0.25098	305.17830	0.30518	250.977	20.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.82070	9.82070	9.76980	9.76980		12.99	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	332.83620	0.33284	285.58290	0.28558	332.836	17.53	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	2.13620	0.00214	5.78290	0.00578	2.136	17.53	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	323.06020	0.32306	276.19090	0.27619	323.060	17.38	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	2.36020	0.00236	6.39090	0.00639	2.360	17.38	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	313.30800	0.31331	266.85750	0.26686	313.308	17.24	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	2.60800	0.00261	7.05750	0.00706	2.608	17.24	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	274.59190	0.27459	230.20830	0.23021	274.592	16.65	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	3.89190	0.00389	10.40830	0.01041	3.892	16.65	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	3.71520	0.00372	7.68110	0.00768	3.715	16.44	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	283.01520	0.28302	337.88110	0.33788	283.015	16.44	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.82500	9.82500	9.77400	9.77400		11.98	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,575.00000	1.57500	1,524.00250	1.52400	1,575.000	19.30	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00250	0.00000	0.000	19.30	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,525.00000	1.52500	1,474.00300	1.47400	1,525.000	19.43	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00300	0.00000	0.000	19.43	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	396.82110	0.39682	349.18330	0.34918	396.821	15.01	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	1.82110	0.00182	5.18330	0.00518	1.821	15.01	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	387.01650	0.38702	339.69180	0.33969	387.017	14.93	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	2.01650	0.00202	5.69180	0.00569	2.017	14.93	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	377.23210	0.37723	330.24510	0.33025	377.232	14.85	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	2.23210	0.00223	6.24510	0.00625	2.232	14.85	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	234.69520	0.23470	196.68120	0.19668	234.695	13.62	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	9.69520		0.00970		22.68120	0.02268	9.695	13.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	148.81060		0.14881		121.63950	0.12164	148.811	12.80	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	23.81060		0.02381		47.63950	0.04764	23.811	12.80	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	78.23030		0.07823		69.09820	0.06910	78.230	11.98	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	53.23030		0.05323		95.09820	0.09510	53.230	11.98	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.82640		9.82640		9.77540	9.77540		12.22	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	284.07310		0.28407		243.64530	0.24365	284.073	13.97	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	7.67310		0.00767		18.24530	0.01825	7.673	13.97	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	0.35920		0.00036		0.73790	0.00074	0.359	19.29	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	773.95920		0.77396		825.33790	0.82534	773.959	19.29	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.82920		9.82920		9.77830	9.77830		12.54	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Call	96.68960		0.09669		84.44100	0.08444	96.690	12.54	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	9.80	Put	67.48960		0.06749		106.14100	0.10614	67.490	12.54	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	9.84090		0.00984		12.78220	0.01278	9.841	16.03	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	380.64090		0.38064		434.48220	0.43448	380.641	16.03	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.86790		9.86790		9.81680	9.81680		12.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,567.98600		1.56799		1,516.94730	1.51695	1,567.986	16.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.08600		0.00009		0.14730	0.00015	0.086	16.92	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	460.24950		0.46025		420.40780	0.42041	460.249	12.19	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	22.34950		0.02235		33.60780	0.03361	22.349	12.19	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	451.63190		0.45163		412.26000	0.41226	451.632	12.21	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	23.73190		0.02373		35.46000	0.03546	23.732	12.21	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	443.07840		0.44308		404.18650	0.40419	443.078	12.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	25.17840		0.02518		37.38650	0.03739	25.178	12.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	361.48150		0.36148		327.85080	0.32785	361.482	12.38	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	43.58150		0.04358		61.05080	0.06105	43.581	12.38	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	254.92640		0.25493		230.09190	0.23009	254.926	12.63	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	87.02640		0.08703		113.29190	0.11329	87.026	12.63	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	16.60320		0.01660		18.87630	0.01888	16.603	17.78	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	898.70320		0.89870		952.07630	0.95208	898.703	17.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.89140		9.89140		9.84010	9.84010		12.99	103,315,673.00	10,445	525,422.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,491.41870		2.49142		2,440.12040	2.44012	2,491.419	20.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.01870		0.00002		0.02040	0.00002	0.019	20.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,891.59280		1.89159		1,840.32190	1.84032	1,891.593	18.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.19280		0.00019		0.22190	0.00022	0.193	18.22	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,143.35630		1.14336		1,092.45880	1.09246	1,143.356	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	1.95630		0.00196		2.35880	0.00236	1.956	14.13	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	994.62690		0.99463		944.36830	0.94437	994.627	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	3.22690		0.00323		4.26830	0.00427	3.227	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	967.20680		0.96721		917.11040	0.91711	967.207	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	3.70680		0.00371		4.91040	0.00491	3.707	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	918.23590		0.91824		868.48460	0.86848	918.236	13.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	4.73590		0.00474		6.28460	0.00628	4.736	13.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	896.66980		0.89667		847.09610	0.84710	896.670	13.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	5.26980		0.00527		6.99610	0.00700	5.270	13.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	869.52260		0.86952		820.19710	0.82020	869.523	13.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	6.02260		0.00602		7.99710	0.00800	6.023	13.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	799.84510		0.79985		751.30450	0.75130	799.845	12.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	8.44510		0.00845		11.20450	0.01120	8.445	12.85	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	704.66870		0.70467		657.62600	0.65763	704.669	12.63	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	13.26870		0.01327		17.52600	0.01753	13.269	12.63	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	522.18490		0.52218		481.96230	0.48196	522.185	12.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	30.78490		0.03078		41.86230	0.04186	30.785	12.17	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	440.72120		0.44072		405.25930	0.40526	440.721	12.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	49.32120		0.04932		65.15930	0.06516	49.321	12.34	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	402.53530		0.40254		369.71310	0.36971	402.535	12.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	61.13530		0.06114		79.61310	0.07961	61.135	12.42	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Call	373.32120	0.37332	342.70000	0.34270	373.321	12.48	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.59	Put	71.92120	0.07192	92.60000	0.09260	71.921	12.48	0.00	0	20,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	366.21100	0.36621	336.14870	0.33615	366.211	12.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	74.81100	0.07481	96.04870	0.09605	74.811	12.50	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	305.81650	0.30582	280.88830	0.28089	305.817	12.65	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	104.41650	0.10442	130.78830	0.13079	104.416	12.65	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	299.51520	0.29952	275.16150	0.27516	299.515	12.66	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	108.11520	0.10812	135.06150	0.13506	108.115	12.66	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	275.14940	0.27515	253.08180	0.25308	275.149	12.73	0.00	0	2,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	123.74940	0.12375	152.98180	0.15298	123.749	12.73	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	269.26740	0.26927	247.76950	0.24777	269.267	12.75	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	127.86740	0.12787	157.66950	0.15767	127.867	12.75	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	241.12820	0.24113	222.42550	0.22243	241.128	12.83	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	149.72820	0.14973	182.32550	0.18233	149.728	12.83	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	215.09380	0.21509	199.09170	0.19909	215.094	12.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	173.69380	0.17369	208.99170	0.20899	173.694	12.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	191.14070	0.19114	179.72700	0.17973	191.141	12.99	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	199.74070	0.19974	239.62700	0.23963	199.741	12.99	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	167.83090	0.16783	158.88410	0.15888	167.831	13.27	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	236.43090	0.23643	278.78410	0.27878	236.431	13.27	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	153.80810	0.15381	146.33290	0.14633	153.808	13.46	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	262.40810	0.26241	306.23290	0.30623	262.408	13.46	0.00	0	5,902.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	123.53680	0.12354	119.16460	0.11916	123.537	13.93	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	332.13680	0.33214	379.06460	0.37906	332.137	13.93	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	113.15440	0.11315	109.80790	0.10981	113.154	14.12	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	361.75440	0.36175	409.70790	0.40971	361.754	14.12	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	110.69920	0.11070	107.59220	0.10759	110.699	14.17	0.00	0	6,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	369.29920	0.36930	417.49220	0.41749	369.299	14.17	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	99.21290	0.09921	97.19730	0.09720	99.213	14.40	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	407.81290	0.40781	457.09730	0.45710	407.813	14.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	97.06640	0.09707	95.25070	0.09525	97.066	14.45	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	415.66640	0.41567	465.15070	0.46515	415.666	14.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	88.95000	0.08895	87.86980	0.08787	88.950	14.64	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	447.55000	0.44755	497.76980	0.49777	447.550	14.64	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	85.16020	0.08516	84.41390	0.08441	85.160	14.73	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	463.76020	0.46376	514.31390	0.51431	463.760	14.73	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	79.79030	0.07979	79.50390	0.07950	79.790	14.88	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	488.39030	0.48839	539.40390	0.53940	488.390	14.88	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	70.09790	0.07010	70.64920	0.07065	70.098	15.16	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	538.69790	0.53870	590.54920	0.59055	538.698	15.16	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	64.34270	0.06434	65.53330	0.06553	64.343	15.35	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	572.94270	0.57294	625.43330	0.62543	572.943	15.35	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	54.80330	0.05480	56.54760	0.05655	54.803	15.77	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	643.40330	0.64340	696.44760	0.69645	643.403	15.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	51.65480	0.05165	53.56070	0.05356	51.655	15.93	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	670.25480	0.67025	723.46070	0.72346	670.255	15.93	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	47.78010	0.04778	49.86590	0.04987	47.780	16.15	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	706.38010	0.70638	759.76590	0.75977	706.380	16.15	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	46.86590	0.04687	48.99000	0.04899	46.866	16.20	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	715.46590	0.71547	768.89000	0.76889	715.466	16.20	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	43.40820	0.04341	45.67020	0.04567	43.408	16.42	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	752.00820	0.75201	805.57020	0.80557	752.008	16.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	39.50320	0.03950	41.89780	0.04190	39.503	16.68	0.00	0	19,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	798.10320	0.79810	851.79780	0.85180	798.103	16.68	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	36.01240	0.03601	38.50210	0.03850	36.012	16.95	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	844.61240	0.84461	898.40210	0.89840	844.612	16.95	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	30.09110	0.03009	32.68080	0.03268	30.091	17.48	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	938.69110	0.93869	992.58080	0.99258	938.691	17.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	28.06190	0.02806	30.66610	0.03067	28.062	17.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	976.66190	0.97666	1,030.56610	1.03057	976.662	17.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	24.41630	0.02442	26.75780	0.02676	24.416	18.11	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	1,053.01630	1.05302	1,106.65780	1.10666	1,053.016	18.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	21.13910	0.02114	23.39030	0.02339	21.139	18.49	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,129.73910	1.12974	1,183.29030	1.18329	1,129.739	18.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	16.30460	0.01630	18.35150	0.01835	16.305	19.19	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,274.90460	1.27490	1,328.25150	1.32825	1,274.905	19.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	14.99920	0.01500	16.97350	0.01697	14.999	19.42	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,323.59920	1.32360	1,376.87350	1.37687	1,323.599	19.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	11.78690	0.01179	13.54460	0.01354	11.787	20.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,470.38690	1.47039	1,523.44460	1.52344	1,470.387	20.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	9.39310	0.00939	10.94650	0.01095	9.393	20.83	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,617.99310	1.61799	1,670.84650	1.67085	1,617.993	20.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	7.08900	0.00709	8.40110	0.00840	7.089	21.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,815.68900	1.81569	1,868.30110	1.86830	1,815.689	21.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	5.22650	0.00523	6.92020	0.00692	5.226	23.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,113.82650	2.11383	2,166.82020	2.16682	2,113.826	23.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	4.61150	0.00461	6.39180	0.00639	4.611	25.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,463.21150	2.46321	2,516.29180	2.51629	2,463.211	25.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	4.44100	0.00444	6.26120	0.00626	4.441	26.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,613.04100	2.61304	2,666.16120	2.66616	2,613.041	26.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.90610	9.90610	9.85460	9.85460		12.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	425.11530	0.42512	393.31890	0.39332	425.115	12.30	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	69.01530	0.06902	88.71890	0.08872	69.015	12.30	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	396.29470	0.39629	366.63650	0.36664	396.295	12.36	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	80.19470	0.08019	102.03650	0.10204	80.195	12.36	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	389.27200	0.38927	360.15440	0.36015	389.272	12.38	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	83.17200	0.08317	105.55440	0.10555	83.172	12.38	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	382.32310	0.38232	353.74990	0.35375	382.323	12.40	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	86.22310	0.08622	109.14990	0.10915	86.223	12.40	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	37.65200	0.03765	40.73900	0.04074	37.652	17.33	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	971.55200	0.97155	1,026.13900	1.02614	971.552	17.33	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			9.96050	9.96050	9.90960	9.90960		13.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,662.57710	1.66258	1,612.53080	1.61253	1,662.577	14.77	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	2.07710	0.00208	2.93080	0.00293	2.077	14.77	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	212.71760	0.21272	212.21170	0.21221	212.718	13.68	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	372.21760	0.37222	422.61170	0.42261	372.218	13.68	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	120.06600	0.12007	125.26130	0.12526	120.066	15.21	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	669.56600	0.66957	725.66130	0.72566	669.566	15.21	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	118.42370	0.11842	123.67130	0.12367	118.424	15.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	677.92370	0.67792	734.07130	0.73407	677.924	15.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	116.80790	0.11681	122.10740	0.12211	116.808	15.29	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	686.30790	0.68631	742.50740	0.74251	686.308	15.29	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.00210	10.00210	9.95100	9.95100		13.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,707.40210	1.70740	1,657.11410	1.65711	1,707.402	15.03	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	5.30210	0.00530	6.11410	0.00611	5.302	15.03	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	325.43680	0.32544	316.99420	0.31699	325.437	13.73	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	323.33680	0.32334	365.99420	0.36599	323.337	13.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	162.86190	0.16286	165.04810	0.16505	162.862	15.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	730.76190	0.73076	784.04810	0.78405	730.762	15.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	161.00500	0.16101	163.27840	0.16328	161.005	15.74	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	738.90500	0.73891	792.27840	0.79228	738.905	15.74	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	159.17310	0.15917	161.53380	0.16153	159.173	15.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	747.07310	0.74707	800.53380	0.80053	747.073	15.78	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.00350	10.00350	9.95240	9.95240		13.75	0.00	0	20,140.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	153.80690		0.15381		156.37600	0.15638	153.807	15.93	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	780.30690		0.78031		833.97600	0.83398	780.307	15.93	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.00500		10.00500		9.95390	9.95390		13.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	953.59030		0.95359		910.32850	0.91033	953.590	13.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	38.59030		0.03859		46.42850	0.04643	38.590	13.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	944.67860		0.94468		901.61920	0.90162	944.679	13.00	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	39.67860		0.03968		47.71920	0.04772	39.679	13.00	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	935.79330		0.93579		892.93860	0.89294	935.793	12.99	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	40.79330		0.04079		49.03860	0.04904	40.793	12.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.02940		10.02940		9.97820	9.97820		13.93	3,129,172.80	312	69,625.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,331.41080		2.33141		2,280.53620	2.28054	2,331.411	16.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	2.01080		0.00201		2.33620	0.00234	2.011	16.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,835.86440		1.83586		1,785.59960	1.78560	1,835.864	15.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	6.46440		0.00646		7.39960	0.00740	6.464	15.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,348.82810		1.34883		1,300.72490	1.30072	1,348.828	14.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	19.42810		0.01943		22.52490	0.02252	19.428	14.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	848.23930		0.84824		808.68430	0.80868	848.239	13.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	68.83930		0.06884		80.48430	0.08048	68.839	13.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	589.66060		0.58966		561.88290	0.56188	589.661	13.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	150.26060		0.15026		173.68290	0.17368	150.261	13.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	583.23820		0.58324		555.87510	0.55588	583.238	13.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	153.83820		0.15384		177.67510	0.17768	153.838	13.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	576.86740		0.57687		549.91960	0.54992	576.867	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	157.46740		0.15747		181.71960	0.18172	157.467	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	521.84180		0.52184		498.65590	0.49866	521.842	13.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	192.44180		0.19244		220.45590	0.22046	192.442	13.28	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	493.07230		0.49307		471.97240	0.47197	493.072	13.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	213.67230		0.21367		243.77240	0.24377	213.672	13.38	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	465.57370		0.46557		446.54390	0.44654	465.574	13.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	236.17370		0.23617		268.34390	0.26834	236.174	13.49	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	414.33070		0.41433		399.33900	0.39934	414.331	13.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	284.93070		0.28493		321.13900	0.32114	284.931	13.71	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	367.93490		0.36793		356.78060	0.35678	367.935	13.93	0.00	0	600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	338.53490		0.33853		378.58060	0.37858	338.535	13.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	310.92800		0.31093		303.76180	0.30376	310.928	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	431.52800		0.43153		475.56180	0.47556	431.528	14.41	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	278.10870		0.27811		273.22380	0.27322	278.109	14.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	498.70870		0.49871		545.02380	0.54502	498.709	14.74	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	263.10990		0.26311		259.25570	0.25926	263.110	14.90	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	533.70990		0.53371		581.05570	0.58106	533.710	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	248.98820		0.24899		246.09430	0.24609	248.988	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	569.58820		0.56959		617.89430	0.61789	569.588	15.06	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	235.69760		0.23570		233.69590	0.23370	235.698	15.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	606.29760		0.60630		655.49590	0.65550	606.298	15.23	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	223.19290		0.22319		222.01830	0.22202	223.193	15.39	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	643.79290		0.64379		693.81830	0.69382	643.793	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	211.43070		0.21143		211.02090	0.21102	211.431	15.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	682.03070		0.68203		732.82090	0.73282	682.031	15.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	190.36470		0.19036		191.05300	0.19105	190.365	15.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	760.96470		0.76096		812.85300	0.81285	760.965	15.89	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	188.39840		0.18840		189.18470	0.18918	188.398	15.93	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	768.99840		0.76900		820.98470	0.82098	768.998	15.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	180.77250		0.18077		181.93650	0.18194	180.773	16.06	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	801.37250		0.80137		853.73650	0.85374	801.373	16.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	147.81970		0.14782		150.47390	0.15047	147.820	16.75	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	968.41970		0.96842		1,022.27390	1.02227	968.420	16.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	127.91170		0.12791		131.33070	0.13133	127.912	17.26	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,098.51170		1.09851		1,153.13070	1.15313	1,098.512	17.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	116.39730		0.11640		120.10850	0.12011	116.397	17.59	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,186.99730		1.18700		1,241.90850	1.24191	1,186.997	17.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	111.14010		0.11114		114.96690	0.11497	111.140	17.76	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,231.74010		1.23174		1,286.76690	1.28677	1,231.740	17.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	101.51940		0.10152		105.52850	0.10553	101.519	18.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,322.11940		1.32212		1,377.32850	1.37733	1,322.119	18.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	81.87460		0.08187		86.11360	0.08611	81.875	18.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,552.47460		1.55247		1,607.91360	1.60791	1,552.475	18.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	67.11280		0.06711		71.36770	0.07137	67.113	19.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,787.71280		1.78771		1,843.16770	1.84317	1,787.713	19.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	55.89910		0.05590		60.05330	0.06005	55.899	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,026.49910		2.02650		2,081.85330	2.08185	2,026.499	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	53.62000		0.05362		57.62090	0.05762	53.620	22.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,274.22000		2.27422		2,329.42090	2.32942	2,274.220	22.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	52.20500		0.05221		56.07440	0.05607	52.205	23.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,522.80500		2.52280		2,577.87440	2.57787	2,522.805	23.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	51.68510		0.05169		55.48590	0.05549	51.685	24.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,672.28510		2.67229		2,727.28590	2.72729	2,672.285	24.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	51.55910		0.05156		55.33880	0.05534	51.559	24.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,722.15910		2.72216		2,777.13880	2.77714	2,722.159	24.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	51.30910		0.05131		55.03010	0.05503	51.309	25.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,871.90910		2.87191		2,926.83010	2.92683	2,871.909	25.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	51.23350		0.05123		54.90250	0.05490	51.234	26.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	3,021.83350		3.02183		3,076.70250	3.07670	3,021.833	26.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	13.51450		0.01351		15.27500	0.01528	13.515	26.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,234.11450		4.23411		4,287.07500	4.28707	4,234.115	26.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	10.21660		0.01022		11.68470	0.01168	10.217	26.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,480.81660		4.48082		4,533.48470	4.53348	4,480.817	26.54	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.03220		10.03220		9.98100	9.98100		13.95	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	989.77660		0.98978		946.28870	0.94629	989.777	13.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	47.57660		0.04758		55.28870	0.05529	47.577	13.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	980.99520		0.98100		937.72430	0.93772	980.995	13.15	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	48.79520		0.04880		56.72430	0.05672	48.795	13.15	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	972.23920		0.97224		929.18900	0.92919	972.239	13.15	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	50.03920		0.05004		58.18900	0.05819	50.039	13.15	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.04230		10.04230		9.99100	9.99100		14.16	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,751.84810		1.75185		1,701.88840	1.70189	1,751.848	15.19	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	9.54810		0.00955		10.88840	0.01089	9.548	15.19	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	347.81050		0.34781		338.67740	0.33868	347.811	14.32	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	405.51050		0.40551		447.67740	0.44768	405.511	14.32	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.13070		10.13070		10.07920	10.07920		14.59	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	539.95830		0.53996		523.28100	0.52328	539.958	14.20	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	349.25830		0.34926		384.08100	0.38408	349.258	14.20	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	535.24880		0.53525		518.88450	0.51888	535.249	14.22	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	354.54880		0.35455		389.68450	0.38968	354.549	14.22	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	530.58170		0.53058		514.52300	0.51452	530.582	14.25	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	359.88170		0.35988		395.32300	0.39532	359.882	14.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.15700		10.15700		10.10540	10.10540		14.81	0.00	0	18,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,169.92770		2.16993		2,119.38260	2.11938	2,169.928	15.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	12.92770		0.01293		13.98260	0.01398	12.928	15.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,735.78980		1.73579		1,686.76430	1.68676	1,735.790	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	28.78980		0.02879		31.36430	0.03136	28.790	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,556.87520		1.55688		1,508.99650	1.50900	1,556.875	14.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	39.87520		0.03988		43.59650	0.04360	39.875	14.42	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,454.92850		1.45493		1,407.88060	1.40788	1,454.929	14.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	47.92850		0.04793		52.48060	0.05248	47.929	14.20	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,427.36350	1.42736	1,380.56840	1.38057	1,427.364	14.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	50.36350	0.05036	55.16840	0.05517	50.364	14.14	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,228.89080	1.22889	1,184.27700	1.18428	1,228.891	13.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	71.89080	0.07189	78.87700	0.07888	71.891	13.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,057.54260	1.05754	1,018.38040	1.01838	1,057.543	13.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	100.54260	0.10054	112.98040	0.11298	100.543	13.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	769.41480	0.76941	740.00270	0.74000	769.415	13.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	202.41480	0.20241	224.60270	0.22460	202.415	13.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	762.70090	0.76270	733.56060	0.73356	762.701	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	205.70090	0.20570	228.16060	0.22816	205.701	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	756.01950	0.75602	727.76370	0.72776	756.019	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	209.01950	0.20902	232.36370	0.23236	209.020	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	672.74220	0.67274	651.04580	0.65105	672.742	13.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	265.74220	0.26574	295.64580	0.29565	265.742	13.81	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	645.82810	0.64583	625.58710	0.62559	645.828	13.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	288.82810	0.28883	320.18710	0.32019	288.828	13.93	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	561.77720	0.56178	546.26590	0.54627	561.777	14.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	374.77720	0.37478	410.86590	0.41087	374.777	14.36	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	543.61470	0.54361	529.16040	0.52916	543.615	14.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	396.61470	0.39661	433.76040	0.43376	396.615	14.46	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	492.61250	0.49261	481.30200	0.48130	492.613	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	465.61250	0.46561	505.90200	0.50590	465.613	14.76	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	292.99410	0.29299	292.12150	0.29212	292.994	16.60	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	935.99410	0.93599	986.72150	0.98672	935.994	16.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	170.17490	0.17017	173.48290	0.17348	170.175	18.80	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,613.17490	1.61317	1,668.08290	1.66808	1,613.175	18.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	142.01570	0.14202	145.99170	0.14599	142.016	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,885.01570	1.88502	1,940.59170	1.94059	1,885.016	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	134.12590	0.13413	138.25730	0.13826	134.126	19.88	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,977.12590	1.97713	2,032.85730	2.03286	1,977.126	19.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	120.19690	0.12020	129.02220	0.12902	120.197	20.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,163.19690	2.16320	2,223.62220	2.22362	2,163.197	20.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	119.40560	0.11941	128.25100	0.12825	119.406	20.61	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,202.40560	2.20241	2,262.85100	2.26285	2,202.406	20.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	115.31410	0.11531	124.20410	0.12420	115.314	21.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,458.31410	2.45831	2,518.80410	2.51880	2,458.314	21.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	111.64060	0.11164	120.60910	0.12061	111.641	23.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,854.64060	2.85464	2,915.20910	2.91521	2,854.641	23.91	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.16430	10.16430	10.11270	10.11270		14.82	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,435.76100	1.43576	1,388.96120	1.38896	1,435.761	14.12	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	51.46100	0.05146	56.26120	0.05626	51.461	14.12	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	501.78440	0.50178	490.45620	0.49046	501.784	14.77	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	467.48440	0.46748	507.75620	0.50776	467.484	14.77	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	124.01900	0.12402	132.91360	0.13291	124.019	20.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,199.71900	2.19972	2,260.21360	2.26021	2,199.719	20.58	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.26150	10.26150	10.20950	10.20950		15.29	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	686.60290	0.68660	668.83660	0.66884	686.603	14.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	415.10290	0.41510	449.33660	0.44934	415.103	14.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	681.99830	0.68200	664.47180	0.66447	681.998	14.66	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	420.49830	0.42050	454.97180	0.45497	420.498	14.66	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	677.42320	0.67742	660.13910	0.66014	677.423	14.69	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	425.92320	0.42592	460.63910	0.46064	425.923	14.69	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	547.36540	0.54737	536.67220	0.53667	547.365	15.49	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	615.86540	0.61587	657.17220	0.65717	615.865	15.49	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	201.64410	0.20164	204.64700	0.20465	201.644	19.75	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	2,010.14410	2.01014	2,065.14700	2.06515	2,010.144	19.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.29840	10.29840	10.24610	10.24610		15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	2,419.88730	2.41989	2,368.05650	2.36806	2,419.887	15.88	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	21.48730	0.02149	21.95650	0.02196	21.487	15.88	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	1,941.66810	1.94167	1,891.75460	1.89175	1,941.668	14.84	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	43.26810	0.04327	45.65460	0.04565	43.268	14.84	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	1,489.42940	1.48943	1,443.64850	1.44365	1,489.429	14.17	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	91.02940	0.09103	97.54850	0.09755	91.029	14.17	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	1,402.99030	1.40299	1,358.39080	1.35839	1,402.990	14.04	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Put	104.59030	0.10459	112.29080	0.11229	104.590	14.04	0.00	0	20,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	1,157.06100	1.15706	1,117.17120	1.11717	1,157.061	13.75	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	158.66100	0.15866	171.07120	0.17107	158.661	13.75	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	948.97890	0.94898	916.73310	0.91673	948.979	14.03	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	250.57890	0.25058	270.63310	0.27063	250.579	14.03	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	774.40480	0.77440	752.86110	0.75286	774.405	14.46	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	376.00480	0.37600	406.76110	0.40676	376.005	14.46	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	726.62290	0.72662	707.42030	0.70742	726.623	14.71	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	428.22290	0.42822	461.32030	0.46132	428.223	14.71	0.00	0	20,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	605.65190	0.60565	592.40340	0.59240	605.652	15.44	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	597.25190	0.59725	636.30340	0.63630	597.252	15.44	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	601.91540	0.60192	588.78660	0.58879	601.915	15.46	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	603.51540	0.60352	642.68660	0.64269	603.515	15.46	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	598.15170	0.59815	585.19600	0.58520	598.152	15.49	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	609.75170	0.60975	649.09600	0.64910	609.752	15.49	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	407.01640	0.40702	402.91230	0.40291	407.016	17.02	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	1,058.61640	1.05862	1,106.81230	1.10681	1,058.616	17.02	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	235.73980	0.23574	237.82450	0.23782	235.740	19.50	0.00	0	20,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,937.33980	1.93734	1,991.72450	1.99172	1,937.340	19.50	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	225.10910	0.22511	227.50610	0.22751	225.109	19.73	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	2,026.70910	2.02671	2,081.40610	2.08141	2,026.709	19.73	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	194.87030	0.19487	201.17040	0.20117	194.870	21.40	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,496.47030	2.49647	2,555.07040	2.55507	2,496.470	21.40	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	186.04460	0.18604	193.22450	0.19322	186.045	23.79	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	3,037.64460	3.03764	3,097.12450	3.09712	3,037.645	23.79	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future			10.44450	10.44450	10.38950	10.38950		16.00	0.00	0	6,400.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	2,479.97550	2.47998	2,425.26610	2.42527	2,479.975	15.61	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	35.47550	0.03548	35.76610	0.03577	35.476	15.61	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,056.81320	2.05681	2,004.12990	2.00413	2,056.813	14.82	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	62.31320	0.06231	64.62990	0.06463	62.313	14.82	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,011.53660	2.01154	1,959.11600	1.95912	2,011.537	14.78	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	67.03660	0.06704	69.61600	0.06962	67.037	14.78	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	1,966.54690	1.96655	1,914.40920	1.91441	1,966.547	14.74	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	72.04690	0.07205	74.90920	0.07491	72.047	14.74	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	1,576.58530	1.57659	1,527.91610	1.52792	1,576.585	14.40	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	132.08530	0.13209	138.41610	0.13842	132.085	14.40	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	1,190.01040	1.19001	1,151.77680	1.15178	1,190.010	14.23	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	245.51040	0.24551	262.27680	0.26228	245.510	14.23	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,125.09260	1.12509	1,089.09970	1.08910	1,125.093	14.35	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	280.59260	0.28059	299.59970	0.29960	280.593	14.35	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	895.84800	0.89585	871.32060	0.87132	895.848	14.92	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	451.34800	0.45135	481.82060	0.48182	451.348	14.92	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	690.62620	0.69063	674.79300	0.67479	690.626	16.10	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	746.12620	0.74613	785.29300	0.78529	746.126	16.10	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	536.04200	0.53604	527.12110	0.52712	536.042	17.15	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	1,091.54200	1.09154	1,137.62110	1.13762	1,091.542	17.15	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	424.30210	0.42430	420.00880	0.42001	424.302	18.21	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	1,479.80210	1.47980	1,530.50880	1.53051	1,479.802	18.21	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	341.39170	0.34139	340.23870	0.34024	341.392	19.22	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	1,896.89170	1.89689	1,950.73870	1.95074	1,896.892	19.22	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI				9.89140	9.89140		9.84010	9.84010		12.99	0.00	0	949.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future											
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	44,856.99990	0.44857	41,260.01950	0.41260	44,857.000	12.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	4,716.99990	0.04717	6,250.01950	0.06250	4,717.000	12.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	44,072.01480	0.44072	40,525.92530	0.40526	44,072.015	12.34	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	4,932.01480	0.04932	6,515.92530	0.06516	4,932.015	12.34	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	43,293.90430	0.43294	39,799.45540	0.39799	43,293.904	12.35	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	5,153.90430	0.05154	6,789.45540	0.06789	5,153.904	12.35	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	8,894.87700	0.08895	8,786.98380	0.08787	8,894.877	14.64	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	44,754.87700	0.44755	49,776.98380	0.49777	44,754.877	14.64	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	7,162.19050	0.07162	7,200.16070	0.07200	7,162.191	15.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	53,022.19050	0.53022	58,190.16070	0.58190	53,022.190	15.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	98,617.61140	0.98618	104,008.61730	1.04009	98,617.611	17.75	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	2,757.61140	0.02758	3,018.61730	0.03019	2,757.611	17.75	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.02940	10.02940		9.97820		14.38	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	21,388.99060	0.21389	21,326.07370	0.21326	21,388.991	15.52	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	67,448.99060	0.67449	72,506.07370	0.72506	67,448.991	15.52	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	21,162.17490	0.21162	21,112.50170	0.21113	21,162.175	15.56	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	68,222.17490	0.68222	73,292.50170	0.73293	68,222.175	15.56	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	20,938.14060	0.20938	20,901.48560	0.20901	20,938.141	15.59	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	68,998.14060	0.68998	74,081.48560	0.74081	68,998.141	15.59	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.15700	10.15700		10.10540		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	53,300.00000	0.53300	58,460.00000	0.58460	53,300.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	54,300.00000	0.54300	59,460.00000	0.59460	54,300.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	55,300.00000	0.55300	60,460.00000	0.60460	55,300.000	0.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.98020	15.98020		15.92380		12.54	22,372,280.00	1,400	30,025.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,117.59450	1.11759	1,066.08240	1.06608	1,117.594	13.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	27.39450	0.02739	32.28240	0.03228	27.394	13.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,108.05980	1.10806	1,056.67570	1.05668	1,108.060	13.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	27.85980	0.02786	32.87570	0.03288	27.860	13.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,098.53490	1.09853	1,047.28150	1.04728	1,098.535	13.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	28.33490	0.02833	33.48150	0.03348	28.335	13.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.19110	16.19110		16.13510		13.48	0.00	0	6,302.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,356.00690	3.35601	3,300.62380	3.30062	3,356.007	18.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	14.90690	0.01491	15.52380	0.01552	14.907	18.36	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,207.93460	3.20793	3,152.45840	3.15246	3,207.935	17.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	16.83460	0.01683	17.35840	0.01736	16.835	17.92	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,977.83100	1.97783	1,927.51490	1.92751	1,977.831	13.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	36.73100	0.03673	42.41490	0.04241	36.731	13.32	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,938.88490	1.93888	1,888.88280	1.88888	1,938.885	13.18	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	37.78490	0.03778	43.78280	0.04378	37.785	13.18	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,929.15600	1.92916	1,879.23350	1.87923	1,929.156	13.14	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	38.05600	0.03806	44.13350	0.04413	38.056	13.14	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,919.42850	1.91943	1,869.58760	1.86959	1,919.429	13.10	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	38.32850	0.03833	44.48760	0.04449	38.328	13.10	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,735.16220	1.73516	1,687.06090	1.68706	1,735.162	12.40	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	44.06220	0.04406	51.96090	0.05196	44.062	12.40	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.38560	16.38560		16.32950		14.04	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	893.64610	0.89365	874.92620	0.87493	893.646	13.64	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	548.04610	0.54805	585.42620	0.58543	548.046	13.64	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	888.67060	0.88867	870.11900	0.87012	888.671	13.65	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	553.07060	0.55307	590.61900	0.59062	553.071	13.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	558.11920		0.55812		595.83530	0.59584	558.119	13.66	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	883.71920		0.88372		865.33530	0.86534	883.719	13.66	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.60090		16.60090		16.54380	16.54380		14.38	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	814.76180		0.81476		805.17130	0.80517	814.762	14.69	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,053.86180		1.05386		1,101.37130	1.10137	1,053.862	14.69	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	811.26450		0.81126		801.76660	0.80177	811.264	14.70	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,060.36450		1.06036		1,107.96660	1.10797	1,060.364	14.70	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	807.78360		0.80778		798.37790	0.79838	807.784	14.71	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,066.88360		1.06688		1,114.57790	1.11458	1,066.884	14.71	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10081		0.10081		0.10072	0.10072		17.01	0.00	0	14,300.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,090.90900		0.01091		1,081.61860	0.01082	1,090.909	17.02	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	10.00900		0.00010		9.81860	0.00010	10.009	17.02	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	301.98590		0.00302		305.59360	0.00306	301.986	17.01	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	221.08590		0.00221		233.79360	0.00234	221.086	17.01	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	49.23300		0.00049		55.14290	0.00055	49.233	19.87	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	968.33300		0.00968		983.34290	0.00983	968.333	19.87	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10229		0.10229		0.10221	0.10221		17.71	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,285.69620		0.01286		1,279.28410	0.01279	1,285.696	16.74	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	56.59620		0.00057		58.38410	0.00058	56.596	16.74	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	577.02340		0.00577		577.75120	0.00578	577.023	17.71	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	347.92340		0.00348		356.85120	0.00357	347.923	17.71	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	236.94010		0.00237		243.62820	0.00244	236.940	19.99	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	1,007.84010		0.01008		1,022.72820	0.01023	1,007.840	19.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.52930		13.52930		13.47730	13.47730		12.27	270,586.00	20	79,469.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,330.41650		2.33042		2,278.54700	2.27855	2,330.416	18.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1.11650		0.00112		1.24700	0.00125	1.117	18.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,088.03860		2.08804		2,036.18200	2.03618	2,088.039	17.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	1.73860		0.00174		1.88200	0.00188	1.739	17.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,038.20780		2.03821		1,986.35250	1.98635	2,038.208	17.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	1.90780		0.00191		2.05250	0.00205	1.908	17.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,988.39480		1.98839		1,936.54020	1.93654	1,988.395	17.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	2.09480		0.00209		2.24020	0.00224	2.095	17.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,288.08260		1.28808		1,236.58000	1.23658	1,288.083	14.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	8.78260		0.00878		9.28000	0.00928	8.783	14.12	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	9.89890		0.00990		10.69090	0.01069	9.899	13.93	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,239.19890		1.23920		1,187.99090	1.18799	1,239.199	13.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,045.33400		1.04533		995.98380	0.99598	1,045.334	13.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	16.03400		0.01603		18.68380	0.01868	16.034	13.17	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	949.74660		0.94975		901.86610	0.90187	949.747	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	20.44660		0.02045		24.56610	0.02457	20.447	12.80	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	26.09930		0.02610		32.16480	0.03216	26.099	12.42	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	855.39930		0.85540		809.46480	0.80946	855.399	12.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	808.79500		0.80879		764.04210	0.76404	808.795	12.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	29.49500		0.02950		36.74210	0.03674	29.495	12.23	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	716.98030		0.71698		675.06390	0.67506	716.980	11.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	37.68030		0.03768		47.76390	0.04776	37.680	11.85	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	53.59190		0.05359		66.98270	0.06698	53.592	11.91	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	632.89190		0.63289		594.28270	0.59428	632.892	11.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	515.68380		0.51568		482.87060	0.48287	515.684	12.01	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	86.38380		0.08638		105.57060	0.10557	86.384	12.01	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	444.32340		0.44432		415.76550	0.41577	444.323	12.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	115.02340		0.11502		138.46550	0.13847	115.023	12.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	190.47040		0.19047		222.68900	0.22269	190.470	12.21	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	319.77040		0.31977		299.98900	0.29999	319.770	12.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	111.57410		0.11157		108.40240	0.10840	111.574	13.75	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	582.27410		0.58227		631.10240	0.63110	582.274	13.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	85.44910		0.08545		84.12620	0.08413	85.449	14.20	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	706.14910		0.70615		756.82620	0.75683	706.149	14.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	926.74550		0.92675		978.91890	0.97892	926.746	15.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	56.04550		0.05605		56.21890	0.05622	56.046	15.03	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	37.58450		0.03758		38.35120	0.03835	37.584	15.88	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,158.28450		1.15828		1,211.05120	1.21105	1,158.284	15.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	18.82640		0.01883		19.68490	0.01968	18.826	16.91	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,539.52640		1.53953		1,592.38490	1.59238	1,539.526	16.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,831.21990		1.83122		1,883.87600	1.88388	1,831.220	17.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	10.51990		0.01052		11.17600	0.01118	10.520	17.42	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.72020		13.72020		13.66880	13.66880		13.32	0.00	0	25,476.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,297.98660		1.29799		1,255.28010	1.25528	1,297.987	12.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	67.78660		0.06779		76.48010	0.07648	67.787	12.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,289.21790		1.28922		1,246.64330	1.24664	1,289.218	12.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	69.01790		0.06902		77.84330	0.07784	69.018	12.95	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,280.46600		1.28047		1,238.02630	1.23803	1,280.466	12.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	70.26600		0.07027		79.22630	0.07923	70.266	12.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,160.00130		1.16000		1,119.58130	1.11958	1,160.001	12.83	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	89.80130		0.08980		100.78130	0.10078	89.801	12.83	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.89680		13.89680		13.84530	13.84530		14.02	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	669.25750		0.66926		651.39710	0.65140	669.258	13.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	562.45750		0.56246		596.09710	0.59610	562.458	13.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	664.82140		0.66482		647.13450	0.64713	664.821	13.89	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	568.02140		0.56802		601.83450	0.60183	568.021	13.89	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	573.61670		0.57362		607.59810	0.60760	573.617	13.90	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	660.41670		0.66042		642.89810	0.64290	660.417	13.90	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.09300		14.09300		14.04120	14.04120		14.55	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	685.80770		0.68581		670.18730	0.67019	685.808	14.93	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	932.80770		0.93281		968.98730	0.96899	932.808	14.93	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	682.42090		0.68242		666.90320	0.66690	682.421	14.95	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	939.42090		0.93942		975.70320	0.97570	939.421	14.95	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	679.05290		0.67905		663.64270	0.66364	679.053	14.96	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	946.05290		0.94605		982.44270	0.98244	946.053	14.96	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.29620		14.29620		14.24100	14.24100		15.03	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,179.29640		1.17930		1,150.76250	1.15076	1,179.296	14.12	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	573.09640		0.57310		599.76250	0.59976	573.096	14.12	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	578.12000		0.57812		604.91060	0.60491	578.120	14.14	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,174.32000		1.17432		1,145.91060	1.14591	1,174.320	14.14	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,169.36550		1.16937		1,141.07440	1.14107	1,169.366	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	583.16550		0.58317		610.07440	0.61007	583.166	14.15	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.78244		109.78244		109.86520	109.86520			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,207.56000		1.20756		1,124.80000	1.12480	1,207.560		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,217.56000		1.21756		1,134.80000	1.13480	1,217.560		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,227.56000		1.22756		1,144.80000	1.14480	1,227.560		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.01325		106.01325		105.98537	105.98537			0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,976.75000		3.97675		4,004.63000	4.00463	3,976.750		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,986.75000		3.98675		4,014.63000	4.01463	3,986.750		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 07/11/2013	Bond Future	110.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,996.75000		3.99675	4,024.63000	4.02463		3,996.750		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.27794		110.27794	110.24881	110.24881				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	287.94000		0.28794	258.81000	0.25881		287.940		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	277.94000		0.27794	248.81000	0.24881		277.940		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	267.94000		0.26794	238.81000	0.23881		267.940		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 07/11/2013	Index Future			416.23500		416.23500	416.90100	416.90100				0.00	0	0.00
AL37	On 06/02/2014	Index Future			421.71000		421.71000	422.38500	422.38500				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			494.71900		494.71900	495.82500	495.82500				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			501.22700		501.22700	502.34700	502.34700				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			442.77400		442.77400	444.02200	444.02200				0.00	0	759.00
ALBI	On 06/02/2014	Index Future			448.59800		448.59800	449.86300	449.86300				0.00	0	112.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.53350		9.53350	9.48150	9.48150			11.82	0.00	0	7,087.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,234.66270		1.23466	1,183.87790	1.18388		1,234.663	14.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	1.16270		0.00116	2.37790	0.00238		1.163	14.82	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	940.61910		0.94062	889.35220	0.88935		940.619	14.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	7.11910		0.00712	7.85220	0.00785		7.119	14.92	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	73.10940		0.07311	96.05590	0.09606		73.109	11.47	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	306.60940		0.30661	277.55590	0.27756		306.609	11.47	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	208.90170		0.20890	187.09790	0.18710		208.900	11.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	135.40170		0.13540	165.59790	0.16560		135.402	11.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	203.60450		0.20360	182.22430	0.18222		203.605	11.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	140.10450		0.14010	170.72430	0.17072		140.105	11.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	144.90250		0.14490	175.94120	0.17594		144.903	11.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	198.40250		0.19840	177.44120	0.17744		198.403	11.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	143.56190		0.14356	127.83900	0.12784		143.562	12.02	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	210.06190		0.21006	246.33900	0.24634		210.062	12.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	15.98660		0.01599	15.86760	0.01587		15.987	13.73	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	782.48660		0.78249	834.36760	0.83437		782.487	13.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	6.96300		0.00696	7.50650	0.00751		6.963	14.94	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,073.46300		1.07346	1,126.00650	1.12601		1,073.463	14.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.60720		9.60720	9.55590	9.55590			11.92	0.00	0	3,814.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	350.31390		0.35031	325.47250	0.32547		350.314	11.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	233.11390		0.23311	259.57250	0.25957		233.114	11.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	344.86500		0.34486	320.35630	0.32036		344.865	11.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	237.66500		0.23767	264.45630	0.26446		237.665	11.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	339.47140		0.33947	315.29510	0.31530		339.471	11.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	242.27140		0.24227	269.39510	0.26940		242.271	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.67390		9.67390	9.62260	9.62260			12.07	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	289.77850		0.28978	273.01280	0.27301		289.778	12.41	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	505.87850		0.50588	540.41280	0.54041		505.878	12.41	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	512.32520		0.51233	547.08170	0.54708		512.325	12.42	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	286.22520		0.28623	269.68170	0.26968		286.225	12.42	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	282.70640		0.28271	266.38370	0.26638		282.706	12.43	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	518.80640		0.51881	553.78370	0.55378		518.806	12.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.74820		9.74820		9.69580	9.69580		12.29	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	558.07970		0.55808	530.25140	0.53025	558.080		12.22	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	349.87970		0.34988	374.45140	0.37445	349.880		12.22	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	552.70690		0.55271	525.08370	0.52508	552.707		12.23	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	354.50690		0.35451	379.28370	0.37928	354.507		12.23	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	547.36670		0.54737	519.95570	0.51996	547.367		12.23	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	359.16670		0.35917	384.15570	0.38416	359.167		12.23	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.59650		9.59650	9.55660	9.55660			12.39	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	58.94870		0.05895	55.76970	0.05577	58.949		12.21	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	402.44870		0.40245	439.16970	0.43917	402.449		12.21	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	57.14530		0.05715	54.17390	0.05417	57.145		12.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	410.64530		0.41065	447.57390	0.44757	410.645		12.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	55.39370		0.05539	52.62310	0.05262	55.394		12.27	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	418.89370		0.41889	456.02310	0.45602	418.894		12.27	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.70700		9.70700	9.66830	9.66830			12.32	0.00	0	179.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	217.96150		0.21796	215.97980	0.21598	217.962		12.92	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	450.96150		0.45096	487.67980	0.48768	450.962		12.92	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	214.86360		0.21486	213.02990	0.21303	214.864		12.94	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	457.86360		0.45786	494.72990	0.49473	457.864		12.94	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	211.80810		0.21181	210.11950	0.21012	211.808		12.96	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	464.80810		0.46481	501.81950	0.50182	464.808		12.96	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			22.31740		22.31740	44.36540	44.36540				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			311.53270		311.53270	284.92550	284.92550				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			213.53570		213.53570	200.14070	200.14070				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			161.46830		161.46830	153.79730	153.79730				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			15.18190		15.18190	16.90900	16.90900				0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.97360		10.97360	10.91980	10.91980			12.98	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	313.24530		0.31325	287.67320	0.28767	313.245		12.62	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	129.64530		0.12965	157.87320	0.15787	129.645		12.62	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	307.27160		0.30727	282.14840	0.28215	307.272		12.64	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	133.67160		0.13367	162.34840	0.16235	133.672		12.64	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	301.37480		0.30137	276.69860	0.27670	301.375		12.65	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	137.77480		0.13777	166.89860	0.16690	137.775		12.65	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.13660		11.13660	11.08320	11.08320			13.92	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	335.60860		0.33561	323.39590	0.32340	335.609		14.37	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	489.00860		0.48901	530.19590	0.53020	489.009		14.37	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	332.06700		0.33207	320.05220	0.32005	332.067		14.39	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	495.46700		0.49547	536.85220	0.53685	495.467		14.39	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	328.56180		0.32856	316.74000	0.31674	328.562		14.41	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	501.96180		0.50196	543.54000	0.54354	501.962		14.41	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62230		1.62230	1.61350	1.61350			12.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	208.18830		0.02082	197.15510	0.01972	208.188		13.20	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	485.18830		0.04852	562.15510	0.05622	485.188		13.20	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	178.94350		0.01789	171.09890	0.01711	178.943		13.40	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	555.94350		0.05559	636.09890	0.06361	555.943		13.40	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	153.47500		0.01535	148.32850	0.01483	153.475		13.59	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	630.47500		0.06305	713.32850	0.07133	630.475		13.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future			1.63940		1.63940		1.63090	1.63090		13.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	379.80560		0.03798		372.48510	0.03725	379.806	14.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	885.80560		0.08858		963.48510	0.09635	885.806	14.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	352.35830		0.03524		346.79480	0.03468	352.358	14.39	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	958.35830		0.09584		1,037.79480	0.10378	958.358	14.39	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	326.95500		0.03270		322.98780	0.03230	326.955	14.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,032.95500		0.10330		1,113.98780	0.11140	1,032.955	14.55	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.90219		110.90219		110.87291	110.87291			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	912.19000		0.91219		882.91000	0.88291	912.190		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	902.19000		0.90219		872.91000	0.87291	902.190		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	892.19000		0.89219		862.91000	0.86291	892.190		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.34254		84.68362		9.29339	85.06842			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,080.62000		7.08062		6,695.82000	6.69582	7,080.620		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	6,992.34000		6.99234		6,607.54000	6.60754	6,992.340		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	6,904.19000		6.90419		6,519.39000	6.51939	6,904.190		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.45303		85.79762		9.40226	86.18755			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	661.45000		0.66145		1,051.38000	1.05138	661.450		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	736.98000		0.73698		1,126.91000	1.12691	736.980		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	812.40000		0.81240		1,202.33000	1.20233	812.400		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			442.20800		442.20800		443.42500	443.42500			0.00	0	139.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	37,820.00000		3.78200		25,650.00000	2.56500	37,820.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	37,920.00000		3.79200		25,750.00000	2.57500	37,920.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	38,020.00000		3.80200		25,850.00000	2.58500	38,020.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			448.02500		448.02500		449.25800	449.25800			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	80,350.00000		8.03500		92,680.00000	9.26800	80,350.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	80,250.00000		8.02500		92,580.00000	9.25800	80,250.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	80,150.00000		8.01500		92,480.00000	9.24800	80,150.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013		Index Future	197.24600	197.24600		197.10600	197.10600			0.00	0	1,166.00
IGOV	On 06/02/2014		Index Future	199.86500	199.86500		199.72300	199.72300			0.00	0	190.00
ILBI	On 07/11/2013		Index Future	533.76700	533.76700		533.76700	533.76700			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	540.96200	540.96200		540.96200	540.96200			0.00	0	186.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.15000	94.85000		5.15000	94.85000			0.00	0	100.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.17000	94.83000		5.17000	94.83000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.19000	94.81000		5.19000	94.81000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.26000	94.74000		5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.35000	94.65000		5.29000	94.71000			0.00	0	400.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.41000	94.59000		5.38000	94.62000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.60000	94.40000		5.59000	94.41000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.80000	94.20000		5.76000	94.24000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.03000	93.97000		5.99000	94.01000			46,943,750.00	2,000	1,000.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.27000	93.73000		6.23000	93.77000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.52000	93.48000		6.47000	93.53000			0.00	0	2,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.77000	93.23000		6.70000	93.30000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.35680	8.35680		8.34700	8.34700		8.59	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	249.32250	0.24932		247.36970	0.24737	249.323	8.62	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	32.52250	0.03252		40.36970	0.04037	32.523	8.62	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	241.53160	0.24153		239.92330	0.23992	241.532	8.62	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	34.73160	0.03473		42.92330	0.04292	34.732	8.62	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	233.85290	0.23385		232.59220	0.23259	233.853	8.61	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	37.05290	0.03705		45.59220	0.04559	37.053	8.61	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.42160	8.42160		8.41130	8.41130		10.52	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	387.97700	0.38798		386.97320	0.38697	387.977	10.45	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	106.37700	0.10638		115.67320	0.11567	106.377	10.45	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	381.21510	0.38122		380.39620	0.38040	381.215	10.45	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	109.61510	0.10962		119.09620	0.11910	109.615	10.45	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	374.52240	0.37452		373.88840	0.37389	374.522	10.45	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	112.92240	0.11292		122.58840	0.12259	112.922	10.45	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.99390	9.99390	0.10003	10.00440	10.00440		16.95	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	4,473.37290	0.44734	0.10003	4,635.88710	0.46359	4,473.373	17.95	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	1,434.37290	0.14344	0.10003	1,491.88710	0.14919	1,434.373	17.95	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	4,403.07960	0.44031	0.10003	4,565.06720	0.45651	4,403.080	17.92	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	1,464.07960	0.14641	0.10003	1,521.06720	0.15211	1,464.080	17.92	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	4,333.28070	0.43333	0.10003	4,494.71630	0.44947	4,333.281	17.88	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	1,494.28070	0.14943	0.10003	1,550.71630	0.15507	1,494.281	17.88	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.40200	103.85558		7.36256	104.12172			0.00	0	12,954.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	6,386.55000	6.38655		6,120.41000	6.12041	6,386.550		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	6,313.82000	6.31382		6,047.68000	6.04768	6,313.820		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.51	Put	6,241.14000		6.24114	5,975.00000	5.97500		6,241.140		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.48538		105.22178	7.44434	105.49143				0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	2,292.57000		2.29257	2,562.22000	2.56222		2,292.570		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	2,356.25000		2.35625	2,625.90000	2.62590		2,356.250		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	2,419.89000		2.41989	2,689.54000	2.68954		2,419.890		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.80802		115.38238	5.76249	115.46772			2.61	0.00	0	27,649.00
R157	On 07/11/2013	Bond Future	5.59	Call	102.06000		0.10206	145.73000	0.14573		102.060		2.58	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	511.50000		0.51150	469.83000	0.46983		511.500		2.58	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	107.15000		0.10715	151.94000	0.15194		107.150		2.58	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	497.77000		0.49777	457.22000	0.45722		497.770		2.58	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	112.43000		0.11243	158.34000	0.15834		112.430		2.58	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	484.23000		0.48423	444.80000	0.44480		484.230		2.58	0	0.00
R157	On 06/02/2014	Bond Future			5.90397		116.90022	5.85034	116.98670			2.41	0.00	0	606.00
R157	On 06/02/2014	Bond Future	5.64	Call	415.62000		0.41562	458.60000	0.45860		415.620		2.38	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	842.15000		0.84215	798.65000	0.79865		842.150		2.38	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	422.16000		0.42216	465.52000	0.46552		422.160		2.38	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	832.49000		0.83249	789.37000	0.78937		832.490		2.38	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	428.77000		0.42877	472.51000	0.47251		428.770		2.38	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	822.91000		0.82291	780.17000	0.78017		822.910		2.38	0	0.00
R157	On 08/05/2014	Bond Future			5.99780		111.66361	5.93205	111.75288			2.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	290.96000		0.29096	320.39000	0.32039		290.960		2.15	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,394.91000		1.39491	1,335.07000	1.33507		1,394.910		2.15	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,384.82000		1.38482	1,325.23000	1.32523		1,384.820		2.15	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	294.63000		0.29463	324.31000	0.32431		294.630		2.15	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	298.33000		0.29833	328.26000	0.32826		298.330		2.15	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,374.76000		1.37476	1,315.42000	1.31542		1,374.760		2.15	0	0.00
R157	On 07/08/2014	Bond Future			6.06655		113.23147	5.98586	113.32058			2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,244.45000		1.24445	1,306.43000	1.30643		1,244.450		2.05	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	504.92000		0.50492	477.79000	0.47779		504.920		2.05	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,251.79000		1.25179	1,313.93000	1.31393		1,251.790		2.05	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	501.34000		0.50134	474.37000	0.47437		501.340		2.05	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,259.15000		1.25915	1,321.45000	1.32145		1,259.150		2.05	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	497.78000		0.49778	470.97000	0.47097		497.780		2.05	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.80204		126.01294	7.74752	126.52287			13.62	25,202,588.00	200	57,222.00
R186	On 07/11/2013	Bond Future	6.50	Call	0.29000		0.00029	1.41000	0.00141		0.290		13.30	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	13,032.84000		13.03284	12,524.03000	12.52403		13,032.840		13.30	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	3.28000		0.00328	10.66000	0.01066		3.280		13.30	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	10,389.42000		10.38942	9,886.87000	9.88687		10,389.420		13.30	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,557.73000		2.55773	3,027.72000	3.02772		2,557.730		13.62	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	730.89000		0.73089	690.95000	0.69095		730.890		13.62	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,505.80000		3.50580	4,005.16000	4.00516		3,505.800		13.69	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	410.03000		0.41003	399.46000	0.39946		410.030		13.69	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	392.37000		0.39237	383.24000	0.38324		392.370		13.69	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,578.06000		3.57806	4,078.86000	4.07886		3,578.060		13.69	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,650.83000		3.65083	4,153.00000	4.15300		3,650.830		13.70	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	375.32000		0.37532	367.56000	0.36756		375.320		13.70	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.25	Call	4,326.97000		4.32697		4,838.25000	4.83825	4,326.970	13.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	247.32000		0.24732		248.67000	0.24867	247.320	13.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	66.26000		0.06626		73.56000	0.07356	66.260	13.87	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	6,339.83000		6.33983		6,857.06000	6.85706	6,339.830	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,424.32000		8.42432		8,938.08000	8.93808	8,424.320	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	13.95000		0.01395		17.78000	0.01778	13.950	13.99	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	10,494.08000		10.49408		11,005.23000	11.00523	10,494.080	14.12	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	2.34000		0.00234		3.56000	0.00356	2.340	14.12	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			7.88417		122.38111		7.82771	122.89788		14.25	0.00	0	225.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,158.55000		3.15855		3,453.84000	3.45384	3,158.550	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,484.21000		4.48421		4,262.73000	4.26273	4,484.210	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,199.27000		3.19927		3,496.60000	3.49660	3,199.270	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,432.33000		4.43233		4,212.89000	4.21289	4,432.330	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,240.31000		3.24031		3,539.66000	3.53966	3,240.310	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,380.86000		4.38086		4,163.44000	4.16344	4,380.860	14.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	8,686.43000		8.68643		9,139.74000	9.13974	8,686.430	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,132.25000		1.13225		1,068.79000	1.06879	1,132.250	14.63	0.00	0	250.00
R186	On 08/05/2014	Bond Future			7.96705		124.02695		7.90837	124.55237		14.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,127.18000		2.12718		2,313.01000	2.31301	2,127.180	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	10,323.74000		10.32374		9,984.15000	9.98415	10,323.740	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,152.63000		2.15263		2,339.92000	2.33992	2,152.630	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	10,251.45000		10.25145		9,913.32000	9.91332	10,251.450	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	10,179.48000		10.17948		9,842.81000	9.84281	10,179.480	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,178.29000		2.17829		2,367.04000	2.36704	2,178.290	13.89	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	3,341.04000		3.34104		3,588.32000	3.58832	3,341.040	14.00	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	7,612.78000		7.61278		7,334.64000	7.33464	7,612.780	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	7,798.08000		7.79808		8,184.25000	8.18425	7,798.080	14.39	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,168.81000		3.16881		3,029.56000	3.02956	3,168.810	14.39	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.04466		120.47605		7.98404	121.00734		14.02	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	7,075.93000		7.07593		7,418.50000	7.41850	7,075.930	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	4,958.81000		4.95881		4,770.09000	4.77009	4,958.810	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	7,123.40000		7.12340		7,467.12000	7.46712	7,123.400	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	4,921.10000		4.92110		4,733.53000	4.73353	4,921.100	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	7,171.01000		7.17101		7,515.88000	7.51588	7,171.010	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	4,883.61000		4.88361		4,697.19000	4.69719	4,883.610	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	10,317.09000		10.31709		10,724.32000	10.72432	10,317.090	14.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,998.05000		2.99805		2,873.99000	2.87399	2,998.050	14.35	0.00	0	840.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			279.42665		279.42665		279.35858	279.35858			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	563.35000		0.56335		631.42000	0.63142	563.350		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	573.35000		0.57335		641.42000	0.64142	573.350		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	583.35000		0.58335		651.42000	0.65142	583.350		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.92336		107.50622		4.90148	107.53024		1.49	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	76.25000		0.07625		95.59000	0.09559	76.250	1.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.79	Put	222.81000		0.22281		218.13000	0.21813	222.810	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	80.00000		0.08000		99.73000	0.09973	80.000	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	215.56000		0.21556		211.27000	0.21127	215.560	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	83.87000		0.08387		103.99000	0.10399	83.870	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	208.43000		0.20843		204.53000	0.20453	208.430	1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.80642		104.51258		4.77789	104.53694		1.27	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	516.78000		0.51678		537.33000	0.53733	516.780	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	147.64000		0.14764		143.83000	0.14383	147.640	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	522.85000		0.52285		543.47000	0.54347	522.850	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	145.22000		0.14522		141.48000	0.14148	145.220	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	528.95000		0.52895		549.65000	0.54965	528.950	1.31	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	142.83000		0.14283		139.17000	0.13917	142.830	1.31	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.54735		105.91811		4.50425	105.94429		1.04	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	389.20000		0.38920		406.40000	0.40640	389.200	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	272.28000		0.27228		263.30000	0.26330	272.280	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	269.59000		0.26959		260.68000	0.26068	269.590	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	392.57000		0.39257		409.84000	0.40984	392.570	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	396.27000		0.39627		413.62000	0.41362	396.270	1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	267.23000		0.26723		258.40000	0.25840	267.230	1.05	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.73334		102.99496		3.66405	103.02024		0.68	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	636.33000		0.63633		657.72000	0.65772	636.330	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	71.63000		0.07163		67.74000	0.06774	71.630	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	639.23000		0.63923		660.66000	0.66066	639.230	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	70.92000		0.07092		67.07000	0.06707	70.920	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	642.13000		0.64213		663.59000	0.66359	642.130	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	70.22000		0.07022		66.40000	0.06640	70.220	0.72	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			207.54225		207.54225		207.48844	207.48844			0.00	0	43,395.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	1,447.75000		1.44775		1,501.56000	1.50156	1,447.750		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	1,457.75000		1.45775		1,511.56000	1.51156	1,457.750		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	1,467.75000		1.46775		1,521.56000	1.52156	1,467.750		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.44401		107.36530		6.39926	107.52114		5.15	0.00	0	19,563.00
R203	On 07/11/2013	Bond Future	5.71	Call	5.93000		0.00593		14.30000	0.01430	5.930	5.05	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,597.83000		2.59783		2,450.36000	2.45036	2,597.830	5.05	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	49.05000		0.04905		85.26000	0.08526	49.050	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,643.18000		1.64318		1,523.55000	1.52355	1,643.180	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	52.31000		0.05231		90.04000	0.09004	52.310	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,611.01000		1.61101		1,492.90000	1.49290	1,611.010	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	55.79000		0.05579		95.10000	0.09510	55.790	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,579.08000		1.57908		1,462.55000	1.46255	1,579.080	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	105,135.78000		105.13578		105,291.62000	105.29162	105,135.780	5.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.35	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.53995		108.77770		6.49154	108.93555		4.94	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	433.02000		0.43302		487.88000	0.48788	433.020	4.84	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	2,376.55000		2.37655		2,273.56000	2.27356	2,376.550	4.84	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	616.04000		0.61604		684.46000	0.68446	616.040	4.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.14	Put	1,928.87000		1.92887		1,839.44000	1.83944	1,928.870	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	626.92000		0.62692		696.07000	0.69607	626.920	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,906.68000		1.90668		1,817.98000	1.81798	1,906.680	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	637.93000		0.63793		707.81000	0.70781	637.930	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,884.63000		1.88463		1,796.66000	1.79666	1,884.630	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,714.97000		1.71497		1,831.79000	1.83179	1,714.970	4.96	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	743.08000		0.74308		702.05000	0.70205	743.080	4.96	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.63367		106.07963		6.58059	106.24116		4.84	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	502.09000		0.50209		550.12000	0.55012	502.090	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,262.97000		3.26297		3,149.47000	3.14947	3,262.970	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	509.19000		0.50919		557.69000	0.55769	509.190	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,238.69000		3.23869		3,125.66000	3.12566	3,238.690	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	516.62000		0.51662		565.60000	0.56560	516.620	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,214.74000		3.21474		3,102.19000	3.10219	3,214.740	4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,846.45000		1.84645		1,951.39000	1.95139	1,846.450	4.86	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,221.47000		1.22147		1,164.88000	1.16488	1,221.470	4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,946.81000		2.94681		3,075.44000	3.07544	2,946.810	4.95	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	648.60000		0.64860		615.70000	0.61570	648.600	4.95	0.00	0	0.00
R203	On 07/08/2014	Bond Future			6.71743		107.56856		6.65995	107.73102		4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,935.09000		1.93509		2,032.92000	2.03292	1,935.090	4.60	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,589.70000		1.58970		1,525.07000	1.52507	1,589.700	4.60	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,686.00000		2.68600		2,800.91000	2.80091	2,686.000	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,084.66000		1.08466		1,037.11000	1.03711	1,084.660	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,704.28000		2.70428		2,819.54000	2.81954	2,704.280	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,075.24000		1.07524		1,028.04000	1.02804	1,075.240	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,722.61000		2.72261		2,838.21000	2.83821	2,722.610	4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,065.89000		1.06589		1,019.03000	1.01903	1,065.890	4.67	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.81807		99.25906		8.76870	99.73327			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	5,407.89000		5.40789		5,882.10000	5.88210	5,407.890		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	5,495.03000		5.49503		5,969.24000	5.96924	5,495.030		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	5,582.03000		5.58203		6,056.24000	6.05624	5,582.030		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.90625		96.30803		8.85536	96.78851			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	4,207.02000		4.20702		4,687.50000	4.68750	4,207.020		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	4,294.45000		4.29445		4,774.93000	4.77493	4,294.450		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	4,381.74000		4.38174		4,862.22000	4.86222	4,381.740		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			8.99622		97.60326		8.94361	98.09164			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	3,357.56000		3.35756		3,845.94000	3.84594	3,357.560		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	3,444.76000		3.44476		3,933.14000	3.93314	3,444.760		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	3,531.82000		3.53182		4,020.20000	4.02020	3,531.820		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.64681		108.91587		6.61225	109.06881		7.25	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	158.74000		0.15874		228.69000	0.22869	158.740		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,750.84000		1.75084		1,667.85000	1.66785	1,750.840		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Call	166.77000		0.16677		238.67000	0.23867	166.770	7.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,713.85000		1.71385	1,632.81000	1.63281	1,713.850	7.17	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Call	175.10000		0.17510	248.98000	0.24898	175.100	7.17	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Put	1,677.18000		1.67718	1,598.12000	1.59812	1,677.180	7.17	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Call	1,716.72000		1.71672	1,880.36000	1.88036	1,716.720	7.31	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Put	169.09000		0.16909	179.79000	0.17979	169.090	7.31	0.00	0	0.00	1,270.00
R204	On 06/02/2014	Bond Future			6.72982		106.31853	6.69307	106.47359		7.18	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Call	1,024.81000		1.02481	1,105.04000	1.10504	1,024.810	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Put	2,469.26000		2.46926	2,394.43000	2.39443	2,469.260	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Call	1,040.58000		1.04058	1,121.50000	1.12150	1,040.580	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Put	2,442.18000		2.44218	2,368.04000	2.36804	2,442.180	7.09	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	1,056.52000		1.05652	1,138.12000	1.13812	1,056.520	7.10	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	2,415.29000		2.41529	2,341.83000	2.34183	2,415.290	7.10	0.00	0	0.00	
R204	On 08/05/2014	Bond Future			6.81551		107.74835	6.77597	107.90698		6.83	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Call	930.27000		0.93027	990.50000	0.99050	930.270	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	4,095.79000		4.09579	3,997.39000	3.99739	4,095.790	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	942.11000		0.94211	1,002.82000	1.00282	942.110	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	4,066.08000		4.06608	3,968.16000	3.96816	4,066.080	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	954.05000		0.95405	1,015.25000	1.01525	954.050	6.69	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	4,036.48000		4.03648	3,939.05000	3.93905	4,036.480	6.69	0.00	0	0.00	
R204	On 07/08/2014	Bond Future			6.89321		105.22879	6.85131	105.38832		6.75	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Call	3,698.50000		3.69850	3,813.38000	3.81338	3,698.500	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Put	1,643.69000		1.64369	1,599.04000	1.59904	1,643.690	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Call	3,722.07000		3.72207	3,837.26000	3.83726	3,722.070	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Put	1,630.15000		1.63015	1,585.81000	1.58581	1,630.150	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Call	3,745.70000		3.74570	3,861.22000	3.86122	3,745.700	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Put	1,616.68000		1.61668	1,572.67000	1.57267	1,616.680	6.86	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Call	4,544.78000		4.54478	4,669.77000	4.66977	4,544.780	6.95	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Put	1,237.26000		1.23726	1,202.72000	1.20272	1,237.260	6.95	0.00	0	0.00	530.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R207	On 07/11/2013	Bond Future			6.97218		103.72474	6.92758	103.94767		9.04	0.00	0	0	21,989.00
R207	On 07/11/2013	Bond Future	6.69	Call	283.89000		0.28389	399.73000	0.39973	283.890	8.92	0.00	0	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,704.49000		1.70449	1,597.40000	1.59740	1,704.490	8.92	0.00	0	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	296.25000		0.29625	414.72000	0.41472	296.250	8.92	0.00	0	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,666.09000		1.66609	1,561.63000	1.56163	1,666.090	8.92	0.00	0	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	309.01000		0.30901	430.11000	0.43011	309.010	8.92	0.00	0	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,628.13000		1.62813	1,526.30000	1.52630	1,628.130	8.92	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future			7.05790		101.45007	7.01093	101.67597		9.03	0.00	0	0	1,081.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,128.26000		1.12826	1,234.91000	1.23491	1,128.260	8.91	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	3,159.92000		3.15992	3,040.67000	3.04067	3,159.920	8.91	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,145.11000		1.14511	1,252.68000	1.25268	1,145.110	8.91	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,127.57000		3.12757	3,009.24000	3.00924	3,127.570	8.91	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,162.13000		1.16213	1,270.62000	1.27062	1,162.130	8.91	0.00	0	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,095.43000		3.09543	2,978.02000	2.97802	3,095.430	8.91	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future			7.14872		102.81448	7.09886	103.04481		8.82	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	996.27000		0.99627	1,073.74000	1.07374	996.270	8.65	0.00	0	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	5,539.92000		5.53992	5,387.06000	5.38706	5,539.920	8.65	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.20	Call	1,007.96000		1.00796		1,086.03000	1.08603	1,007.960	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	5,502.95000		5.50295		5,350.69000	5.35069	5,502.950	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,019.76000		1.01976		1,098.44000	1.09844	1,019.760	8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	5,466.11000		5.46611		5,314.46000	5.31446	5,466.110	8.65	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.23337		100.61688		7.18094	100.84919		8.78	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	4,229.57000		4.22957		4,389.37000	4.38937	4,229.570	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,233.77000		2.23377		2,161.26000	2.16126	2,233.770	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	4,255.89000		4.25589		4,416.16000	4.41616	4,255.890	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,216.93000		2.21693		2,144.89000	2.14489	2,216.930	8.84	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	4,282.29000		4.28229		4,443.02000	4.44302	4,282.290	8.85	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,200.19000		2.20019		2,128.61000	2.12861	2,200.190	8.85	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.13674		98.59706		7.09724	98.81804		10.00	0.00	0	10,578.00
R208	On 07/11/2013	Bond Future	6.79	Call	205.27000		0.20527		301.33000	0.30133	205.270	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,166.22000		2.16622		2,041.30000	2.04130	2,166.220	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	215.63000		0.21563		314.40000	0.31440	215.630	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,119.35000		2.11935		1,997.14000	1.99714	2,119.350	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	226.39000		0.22639		327.89000	0.32789	226.390	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,072.93000		2.07293		1,953.45000	1.95345	2,072.930	9.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,200.94000		2.20094		2,430.52000	2.43052	2,200.940	10.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	197.15000		0.19715		205.75000	0.20575	197.150	10.09	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.21904		99.89406		7.17773	100.11798		10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,101.29000		1.10129		1,202.60000	1.20260	1,101.290	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	3,737.12000		3.73712		3,614.51000	3.61451	3,737.120	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,118.80000		1.11880		1,221.07000	1.22107	1,118.800	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	3,698.72000		3.69872		3,577.07000	3.57707	3,698.720	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,136.51000		1.13651		1,239.73000	1.23973	1,136.510	9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	3,660.56000		3.66056		3,539.86000	3.53986	3,660.560	9.88	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.30126		97.84103		7.25775	98.06935		10.01	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	950.90000		0.95090		1,023.01000	1.02301	950.900	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	6,431.52000		6.43152		6,275.31000	6.27531	6,431.520	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	963.01000		0.96301		1,035.75000	1.03575	963.010	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	6,387.62000		6.38762		6,232.04000	6.23204	6,387.620	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	6,343.86000		6.34386		6,188.90000	6.18890	6,343.860	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	975.24000		0.97524		1,048.60000	1.04860	975.240	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.37737		99.21430		7.33202	99.44459		9.67	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,542.68000		4.54268		4,701.81000	4.70181	4,542.680	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,477.78000		2.47778		2,406.62000	2.40662	2,477.780	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,572.64000		4.57264		4,732.26000	4.73226	4,572.640	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,458.37000		2.45837		2,387.70000	2.38770	2,458.370	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,602.69000		4.60269		4,762.79000	4.76279	4,602.690	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,439.09000		2.43909		2,368.90000	2.36890	2,439.090	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	6,102.92000		6.10292		6,283.36000	6.28336	6,102.920	9.95	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,655.57000		1.65557		1,605.72000	1.60572	1,655.570	9.95	0.00	0	630.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future		8.68670	76.85756		8.63727	77.25192		20.47	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,212.87000	1.21287	1,523.96000	1.52396	1,212.870	20.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	1,505.36000	1.50536	1,422.09000	1.42209	1,505.360	20.43	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,794.73000	1.79473	2,149.44000	2.14944	1,794.730	20.49	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	980.72000	0.98072	941.07000	0.94107	980.720	20.49	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,841.26000	1.84126	2,198.55000	2.19855	1,841.260	20.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	949.17000	0.94917	912.10000	0.91210	949.170	20.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	918.37000	0.91837	883.80000	0.88380	918.370	20.51	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,888.42000	1.88842	2,248.21000	2.24821	1,888.420	20.51	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,438.65000	4.43865	4,844.97000	4.84497	4,438.650	20.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	159.99000	0.15999	171.95000	0.17195	159.990	20.78	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,431.48000	5.43148	5,836.69000	5.83669	5,431.480	20.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	77.10000	0.07710	87.95000	0.08795	77.100	20.88	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,103.04000	6.10304	6,506.28000	6.50628	6,103.040	20.94	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	45.63000	0.04563	54.51000	0.05451	45.630	20.94	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,445.12000	7.44512	7,844.29000	7.84429	7,445.120	21.06	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	14.59000	0.01459	19.40000	0.01940	14.590	21.06	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future		8.76798	77.86866		8.71714	78.26815		20.92	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,724.83000	2.72483	2,953.39000	2.95339	2,724.830	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,542.13000	4.54213	4,371.20000	4.37120	4,542.130	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,757.87000	2.75787	2,987.91000	2.98791	2,757.870	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,494.04000	4.49404	4,324.59000	4.32459	4,494.040	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,791.15000	2.79115	3,022.66000	3.02266	2,791.150	20.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,446.33000	4.44633	4,278.35000	4.27835	4,446.330	20.84	0.00	0	0.00
R209	On 08/05/2014	Bond Future		8.84856	75.77097		8.79611	76.17699		21.32	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,255.56000	10.25556	9,992.55000	9.99255	10,255.560	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,814.47000	1.81447	1,957.48000	1.95748	1,814.470	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,834.84000	1.83484	1,978.91000	1.97891	1,834.840	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,185.27000	10.18527	9,923.32000	9.92332	10,185.270	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,855.36000	1.85536	2,000.50000	2.00050	1,855.360	20.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,115.27000	10.11527	9,854.39000	9.85439	10,115.270	20.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future		8.92510	76.83461		8.87128	77.24538		20.96	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,136.38000	6.13638	6,398.46000	6.39846	6,136.380	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,271.04000	5.27104	5,122.35000	5.12235	5,271.040	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,174.38000	6.17438	6,437.29000	6.43729	6,174.380	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,234.46000	5.23446	5,086.60000	5.08660	5,234.460	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,212.48000	6.21248	6,476.22000	6.47622	6,212.480	21.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,198.10000	5.19810	5,051.07000	5.05107	5,198.100	21.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future		159.09668	159.09668		159.05648	159.05648			0.00	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	893.32000	0.89332	933.52000	0.93352	893.320		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	903.32000	0.90332	943.52000	0.94352	903.320		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	913.32000	0.91332	953.52000	0.95352	913.320		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.53242	128.53242	128.50581	128.50581			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,457.58000	1.45758	1,484.19000	1.48419	1,457.580		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,467.58000	1.46758	1,494.19000	1.49419	1,467.580		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,477.58000	1.47758	1,504.19000	1.50419	1,477.580		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			131.53434	131.53434	131.50293	131.50293			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	1,455.66000	1.45566	1,487.07000	1.48707	1,455.660		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	1,465.66000	1.46566	1,497.07000	1.49707	1,465.660		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	1,475.66000	1.47566	1,507.07000	1.50707	1,475.660		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.48793	88.02595	8.43855	88.42737		18.10	0.00	0	19,436.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,819.50000	1.81950	2,179.73000	2.17973	1,819.500	18.16	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	998.21000	0.99821	957.02000	0.95702	998.210	18.16	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,867.25000	1.86725	2,230.14000	2.23014	1,867.250	18.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	966.10000	0.96610	927.57000	0.92757	966.100	18.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,915.63000	1.91563	2,281.11000	2.28111	1,915.630	18.18	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	934.74000	0.93474	898.80000	0.89880	934.740	18.18	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.57543	89.18394	8.52452	89.59070		18.99	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,645.42000	2.64542	2,870.12000	2.87012	2,645.420	18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,962.23000	4.96223	4,780.17000	4.78017	4,962.230	18.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,677.86000	2.67786	2,904.05000	2.90405	2,677.860	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,911.99000	4.91199	4,731.42000	4.73142	4,911.990	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,710.53000	2.71053	2,938.22000	2.93822	2,710.530	18.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,862.09000	4.86209	4,683.02000	4.68302	4,862.090	18.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.65874	86.84511	8.60614	87.25859		19.04	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,857.40000	1.85740	2,002.38000	2.00238	1,857.400	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	10,404.46000	10.40446	10,135.96000	10.13596	10,404.460	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,877.86000	1.87786	2,023.91000	2.02391	1,877.860	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,335.22000	10.33522	10,067.79000	10.06779	10,335.220	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,898.48000	1.89848	2,045.59000	2.04559	1,898.480	18.71	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,266.26000	10.26626	9,999.89000	9.99989	10,266.260	18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.73885	88.06396	8.68478	88.48220		18.77	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,258.67000	6.25867	6,522.98000	6.52298	6,258.670	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,484.14000	5.48414	5,330.21000	5.33021	5,484.140	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,297.66000	6.29766	6,562.81000	6.56281	6,297.660	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,447.12000	5.44712	5,294.03000	5.29403	5,447.120	18.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,336.77000	6.33677	6,602.75000	6.60275	6,336.770	18.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,410.31000	5.41031	5,258.05000	5.25805	5,410.310	18.84	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.84227	77.30067	8.78783	77.74842		21.59	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	6.64000	0.00664	18.56000	0.01856	6.640	21.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.79	Put	9,498.21000		9.49821		9,062.38000	9.06238	9,498.210	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	7.18000		0.00718		19.82000	0.01982	7.180	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	9,399.60000		9.39960		8,964.49000	8.96449	9,399.600	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	7.75000		0.00775		21.14000	0.02114	7.750	21.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,301.22000		9.30122		8,866.86000	8.86686	9,301.220	21.14	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.92643		78.31759		8.87038	78.77121		22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,070.12000		4.07012		4,374.21000	4.37421	4,070.120	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,561.10000		3.56110		3,411.57000	3.41157	3,561.100	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,110.45000		4.11045		4,415.97000	4.41597	4,110.450	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,521.87000		3.52187		3,373.77000	3.37377	3,521.870	22.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,151.48000		4.15148		4,458.43000	4.45843	4,151.480	22.52	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,483.49000		3.48349		3,336.82000	3.33682	3,483.490	22.52	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.92282		99.90173		8.86839	100.47479			0.00	0	10,220.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	12,619.43000		12.61943		12,046.37000	12.04637	12,619.430		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	12,490.10000		12.49010		11,917.04000	11.91704	12,490.100		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	12,361.03000		12.36103		11,787.97000	11.78797	12,361.030		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.00979		101.21591		8.95367	101.79647			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	819.18000		0.81918		1,399.74000	1.39974	819.180		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	920.45000		0.92045		1,501.01000	1.50101	920.450		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	1,021.53000		1.02153		1,602.09000	1.60209	1,021.530		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,566.10000		19,566.10000		19,485.65000	19,485.65000			0.00	0	0.00

Total for Derivatives : **201,234,049.80** **14,377** **2 116 636.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.35579			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.39500		109.30315		6.39500	109.28446			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.53612			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.78500		107.26425		7.78500	107.24163			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.11984			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	101.24055			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.65000		102.07104		8.65000	102.04756			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.74500		102.40819		6.74500	102.38943			0.00	0	520,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	6.07000	102.12422		6.07000	102.10761			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.57023			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.08000	111.49227		8.08000	111.46828			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.90000	134.61811		0.90000	134.56872			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.29000	130.93570		2.29000	264.39629			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.09495			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.89461			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.19249			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65019			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.67953			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.69896			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.05500	107.01980		7.05500	106.99930			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.80857			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.67000	103.16085		6.67000	103.14216			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.26606			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42756			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25067			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.27449			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.29853			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.54564			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.64751			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61105			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.69772			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.03373			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.04481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond	5.35000		133.56074		5.35000	133.49589			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.24000		124.20460		3.24000	124.15109			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.85000		115.70294		2.85000	115.65436			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.50000		99.40594		4.50000	99.35991			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.83000		100.65897		5.83000	101.98193			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.38000		116.15911		10.38000	116.12718			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.28069			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.57236			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.60453			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.63495			0.00	10,000,000	50,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.15000		110.68018		4.15000	110.62989			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		40.96186		100.00000	40.86154			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03000		162.70578		2.03000	162.64110			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		154.83131		2.76000	154.76676			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06000		167.01829		2.06000	166.95177			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.23000		163.71094		2.23000	163.64496			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.35625		73.87512		7.35625	73.85028			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.35625		73.87512		7.35625	73.85028			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.29000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.57025			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	91.59000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	90.48000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	91.08000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	87.14000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	86.73000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.27441			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15840			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.27000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.21000	105.77137		6.21000	105.75369			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.58000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.07000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.77000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.65000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44463			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.58500	113.55232		6.58500	113.53200			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13330			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.98000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.81000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.79000	92.86635		2.79000	99.45764			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.76000	98.27614		2.76000	144.59718			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.83000	110.76958		2.83000	189.39675			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	84.98000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		8.90000	93.59045		8.90000	93.91838			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	92.65000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	105.20543			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	90.15000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.19000	112.28138		9.19000	113.41717			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.13500	113.77729		9.13500	113.86258			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.25500	92.19795		8.25500	92.17746			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.15000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.23000	112.14791		9.23000	113.09485			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	93.78000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.68000	109.07578		7.68000	109.05308			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.34500	106.76075		6.34500	102.59896			0.00	0	540,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.24500	103.00928		8.24500	102.98654			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.39000	96.67065		9.39000	96.64615			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.04500	105.99285		7.04500	105.97257			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.53000	129.21686		1.53000	129.16727			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.10000	132.93926		2.10000	268.44343			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.84000	123.27877		0.84000	125.98237			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.00000	123.75012		2.00000	126.18587			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	31.10766		100.00000	31.03231			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.74500	106.03146		10.74500	106.00080			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.60023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.44759	100.00000	2.44159				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.64376				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.26107				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.58875	100.00000	14.55302				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.55669				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.37908	11.00000	59.36210				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.33680	100.00000	9.31393				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.20387				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.44885				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.69600				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.77002				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.66296				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.68529				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.69510				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.78106				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.78106				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.79222				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.64512				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.79222				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.76989				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	85.29623				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.63255				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.62287			0.00	500,000,000	500,000,000.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.51989			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.62287			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.67194			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.69403			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.70294			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.68510			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.57814			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.64513			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.66000	107.27045		8.66000	107.24520			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.59163			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.05500	102.55752		7.05500	102.53807			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.85771			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.90363			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.64985			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.91014			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.67722			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.17680			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.18945			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.66291			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17382			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17382			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.91014			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.64057			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.63521			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.78926			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.99404			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.78877			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.34302			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.48945			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.72925			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.12301			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.52499			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.66561			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.55760			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.54774			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65149			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.28205			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57999			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56476			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.59431			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64971			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.61841			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58267			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.59252			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.94147	10.23000	100.91365			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.60221			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.82385			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.54499			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.55406			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.72500	108.07107		8.72500	108.04585			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64696			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.47421		1.75000	109.55446			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59163			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.59325			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63196			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65405			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.60985			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.64964			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.62754			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67614			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.97261			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65847			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.12647			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.64964			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.63126			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.66908			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.68068			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58701			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.60043			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.68345			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.67437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72464			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.63638			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71759			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72023			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72464			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	89.97534			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.68937			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.68937			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	109.60431			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	110.39654			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.59216			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.58596			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.07714			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.60278			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.60543			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.63196			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.59304			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.39614			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.36584			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.60877			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.84468			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.63298			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	6.46764		100.00000	6.45197			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.11264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.24069			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.32597			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.02044			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.03062			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.04417			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.08741			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.29500	98.48636		7.29500	98.46697			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.11527			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.13558			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	7.69500	104.75731		7.69500	104.73545			0.00	0	40,000,000.00
AIR02		On 30/04/2023	Spot Bond	8.83000	123.73763		8.83000	117.87807			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	58.48213		100.00000	58.34046			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.66500	110.41163		6.66500	110.39164			0.00	0	730,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	46.50737		100.00000	46.39470			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	11.53896		100.00000	11.51342			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.98000	149.98014		2.98000	149.91671			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.85000	101.17704		4.85000	128.58406			0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.67376			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70281			0.00	0	0.00
ANG07		On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.19535			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.19437			0.00	0	0.00
ANG09		On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.17563			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70506			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.47007			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.19500	107.01925		8.19500	106.99563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.10554			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.95164			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	85.46908		100.00000	85.27260			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.84940			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.70500	109.58639		6.70500	109.56652			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.44581			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40339			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.65000	102.38469		6.65000	102.36629			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.13000	106.58896		8.13000	106.56563			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.45134			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.47043	104.82532		10.47043	103.36812			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.45637	102.30420		10.45637	101.74328			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.49602	102.19538		10.49602	101.67775			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.61925			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.53405	102.32711		10.53405	101.62475			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.36813	102.11691		11.36813	102.09297			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.63475			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.63475			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.63482			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.72043	101.25852		10.72043	101.03760			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.65029	103.51467		10.65029	101.75834			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.45637	102.30420		10.45637	101.74328			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.57896	102.94245		10.57896	102.00301			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.77064	96.37972		9.77064	101.54204			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.60070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.59158			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.59158			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.55811			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.30337	101.30593		10.30337	101.02538			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		10.88500	101.33159		10.88500	101.30202			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05391			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	68.93308		10.22500	98.77677			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	91.53344			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.54193			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.86731		12.22500	100.57502			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.58246			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.56000	65.18631		10.56000	101.62790			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.56419			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.57942			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.57942			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04385			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.55689			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42046			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.58807			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.37423			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.58807			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.47043	104.88175		13.47043	103.50708			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.72543	102.57881		14.72543	102.54880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond		13.61371	102.48797		13.61371	101.89574			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.77595			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.77595			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.77595			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.80598			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.98570		100.00000	10.96486			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.81026		100.00000	19.76227			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.02957		100.00000	17.98588			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.12936		100.00000	11.10239			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.12936		100.00000	11.10239			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.45593		100.00000	13.42333			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.65933		100.00000	11.63108			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	71.77881		100.00000	71.64564			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.09338			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63520			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.65065			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.00000	105.42839		2.00000	171.07980			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.75000	99.58118		7.75000	148.92633			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.75000	100.88557		7.75000	149.18375			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.13500	100.00499		8.13500	99.98308			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.71197			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.25524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.42480			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.86068			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.60886			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	61.71339		100.00000	61.56389			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.28500	99.90749		7.28500	99.88775			0.00	0	340,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02885			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03397			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03477			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03746			0.00	0	1,000,000,000.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.04015			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.04745			0.00	400,000,000	400,000,000.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	8.65267		100.00000	8.63171			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.47116			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.55254			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.58741			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.59903			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.73850			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.92444			0.00	400,000,000	400,000,000.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.77267		100.00000	6.75626			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.77267		100.00000	6.75626			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63816			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69341			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.70847			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.73000	104.07410		7.73000	104.05230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75363			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83375			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.04927		100.00000	6.03445			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.04927		100.00000	6.03445			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.89500	105.41894		5.89500	105.40230			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.58596			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.45620			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.97932			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		100.00000	67.59259		100.00000	67.46765		0,470,000,000,000,000.00	04,700,000,000	85,000,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.98303			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.16318			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.97930			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.03574			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.13826			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.56441			0.00	400,000,000	400,000,000.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.25822			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.64523			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.70704		100.00000	13.67384			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.47000	112.55086		6.47000	106.04263			0.00	0	50,000,000.00
CBL08	On 02/11/2016	Spot Bond		8.78000	120.56513		8.78000	113.50343			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.83743			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.25045			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.48000	109.44883		8.48000	109.42413			0.00	0	700,000,000.00
CBL12	On 06/09/2018	Spot Bond		10.50500	104.51770		10.50500	104.48814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	102.19310			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.75500		105.73568		10.75500	105.70559			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.49496			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.67000		106.38727		8.67000	106.36274			0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.60592			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.19500		101.26283		11.19500	101.23286			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.56007			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.97245			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.42243			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.58000		98.78563		9.58000	98.76051			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.58000		122.76797		9.58000	122.73658			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.43000		118.69938		9.43000	118.66950			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.80000		117.94609		8.80000	117.91803			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.25406			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.03000		102.96792		11.03000	102.93738			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.58967			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.68333			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.03488			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.04026			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.07858			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.16600			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.19854			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.17422			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.30275			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.82399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.89693			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.89693			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.48132			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	67.28486		100.00000	67.12186			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	67.28486		100.00000	67.12186			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	67.28486		100.00000	67.12186			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.66299			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	67.28486		100.00000	67.12186			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.05301			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92386			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.13010		10.11000	103.10246			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92386			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.29680			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	105.87001			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.46289		2.76000	113.34396			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	110.32523		3.14000	113.24666			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.21326		8.25000	101.19066			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92386			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92386			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	118.26635		3.10000	112.85160			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	118.17389		2.40000	112.76552			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.96050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.90481			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.15721			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.15940			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.64500	102.45446		7.64500	102.43334			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21667			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21344			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03767			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03614			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.69500	102.58751		7.69500	102.56623			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.69500	102.58751		7.69500	102.56623			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.23118			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.67074			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		7.74500	105.78576		7.74500	105.76380			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.68085			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.75759			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.10546			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.10546			0.00	3,000,000,000	1,500,000,000.00
CLN232	On 20/06/2014	Spot Bond		100.17539	64.38773		100.17539	64.22979			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.99886			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.27529			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69126			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.05237			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.12652			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.52625		9.35000	101.50105			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.52625		9.35000	101.50105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.05231				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.05547				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	94.75665				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.78835				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64920				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.75217				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47774				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47774				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47774				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47774				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47774				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49091				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.51270				0.00	150,000,000	150,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.51270				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.51270				0.00	300,000,000	300,000,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.51270				0.00	100,000,000	167,500,000.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.51270				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.51635				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.52500	105.53802	8.52500	105.51369				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.80245				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.13102				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.61478				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.61478				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.84590				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78352				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.65724				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91707				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62312				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61870				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63177				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.13654				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.28934				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.28917				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62998				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.54735				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84284				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.53776				0.00	5,000,000,000	2,500,000,000.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.45865				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.60101				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70260				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70260				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70260				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70260				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.38167				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.04125				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59663				0.00	0	2,500,000,000.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59663				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58934				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.50166				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58934				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.33378			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.73173			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.50195			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.50195			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.49721			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	115.10751			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.46128			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	115.02200			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	114.67853			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	114.62670			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	112.89773			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	113.59972			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	115.62591			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.49852			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.23500		98.75559		10.23500	100.14551			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.75500		96.61441		10.75500	96.87666			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47272			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.73521			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.46051			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.98044			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.82624			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.11123		8.80500	99.81285			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.63638			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.80222			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	110.74704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.66907			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.68231			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.73345			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.68937			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98777			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98777			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98777			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.77015			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.50516			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.03049			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47272			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.90231			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.05520			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.96763			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89967			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.86265			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47579			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99483			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.38649			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.25210			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.19387			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.90076			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.15160			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.13754			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.10055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	36.86504	7.01000	37.47918				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	152.12237				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.13500	100.00499	8.13500	132.01951				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.75000	33.85623	7.75000	148.92633				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.75000	34.25319	7.75000	149.18375				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.08112				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.96211				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.26525				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.26525				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.68975				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.63977				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64964				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64964				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.98044				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.58418				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.19500	110.63347	8.19500	106.73623				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.13000	106.74417	8.13000	106.72093				0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.49000	121.55446	9.49000	121.52367				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.59500	110.24194	7.59500	110.21949				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.08000	109.93638	9.08000	109.90942				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.54500	97.84696	9.54500	97.82190				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.48000	98.51460	10.48000	98.48695				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.48000	96.07742	10.48000	96.05061				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.01590				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.05701			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.94223			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.84573			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.43000			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	100.00000		67.59259		100.00000	67.46765		2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
CPV01	On 30/06/2029	Spot Bond	11.88000		94.26273		11.88000	97.20455			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.14950		100.00000	12.11116			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.92291			0.00	300,000,000	300,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.38500		99.73650		7.38500	98.68332			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.24877			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.50917			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.44533			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.49685			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.52721			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.55404			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.42500		125.88080		6.42500	125.85906			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.67500		110.70549		7.67500	110.68283		1,371,629,950,000.00	178,714,000	2,954,704,000.00	
DV23	On 27/02/2023	Spot Bond	8.21500		113.04101		8.21500	113.01628		285,882,000.00	34,800	7,960,034,800.00	
E170	On 01/08/2020	Spot Bond	7.33000		135.52877		7.33000	135.50226		54,975,000,000.00	7,500,000	1,807,500,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.44783			0.00	300,000,000	300,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.24012			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.34413			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.41307			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.03746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	0.10000		105.82657	0.10000	131.63655				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		114.14678	2.16000	114.10107				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.21000		102.34878	2.21000	102.30766				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.27000		103.50974	2.27000	101.75644				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.98000		110.37562	8.98000	110.34928				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.83000		111.34541	8.83000	111.31883				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.53000		108.12722	9.53000	108.09987				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.22000		96.01272	10.22000	99.19537				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.16489				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.23589				0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.90758				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.98979				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.64552				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		56.89349	100.00000	56.75415				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		92.92929	100.00000	92.69521				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		97.14248	100.00000	96.89146				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		91.93955	100.00000	91.70854				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		90.57246	100.00000	90.35421				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		85.99906	100.00000	85.80752				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.98319	3.00000	129.92820				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.60500		107.49141	10.60500	107.46123				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.41124				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.95901				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.29407				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.11500		85.39622	9.11500	98.67018				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.37205			0.00	63,000,000,000	31,500,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.35993			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.24474			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.21922			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.38651			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.35141			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.14723			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.18275			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.12219			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.17513			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.11160			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.15572			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.08500		104.02931		6.08500	104.01218			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	6.92000		108.96075		6.92000	108.94039			243,584,000.00	35,200	16,875,131,200.00
ES23	On 25/01/2023	Spot Bond	7.84000		116.47558		7.84000	116.45124			324,576,000.00	41,400	23,020,041,400.00
ES26	On 02/04/2026	Spot Bond	8.34500		96.67962		8.34500	96.65791			512,383,000.00	61,400	7,486,261,400.00
ES33	On 15/09/2033	Spot Bond	9.32000		84.45499		9.27000	84.82676			9,320,848,120,000.00	1,000,091,000	09,810,091,000.00
ES42	On 25/04/2042	Spot Bond	9.51000		90.07986		9.51000	90.08578			0.00	0	10,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.07933			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.10913			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.49803			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.91998			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.65319			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.37756			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.52351		100.00000	12.49317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		12.18724	100.00000	12.15771				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.24030				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.29587				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.40687				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.51765				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.54500		103.05207	6.54500	103.03375				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	8.59500		102.49436	8.59500	102.47080				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.68920				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.68914				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.96269				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.13129				0.00	0	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.39500		110.35124	10.39500	110.32068				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.05699				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000		124.47531	2.10000	125.26037				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13000		132.62045	2.13000	267.79944				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.47000		96.36717	2.47000	102.66657				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.74000		98.51064	2.74000	144.94230				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.72000		112.56234	2.72000	192.46263				0.00	0	200,000,000.00
FRBN04	On 15/09/2015	Spot Bond	6.85500		113.04273	6.85500	113.02168				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.05700		57.67907	8.05700	56.97025				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49700		36.82509	9.49700	35.91836				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.58183	9.73000	34.65840				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	103.85179				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.72070				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	103.29995				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91132			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.67034			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.67034			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.26970			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.64044			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77906			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.96687			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66304			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73625			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.74949			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.08010		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.08010		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.95187			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72464			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89157			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96593			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68673			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.73699			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06970			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71142			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.06437		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84423			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01133			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76162			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95981			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.88894			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00259			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06535			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95719			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.92659			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.82755			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81175			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02527			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01219			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97641			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02702			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86704			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.81040		100.09221	12.77900			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63815			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.70945			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.77524			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87687			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.52863			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.91921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.71831			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72727			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.65675			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.90470			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.69034			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.67391			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.65847			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.23314	13.22500	51.21483			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61605			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61693			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.94836			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.64876			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	87.54732	3.74500	90.53492			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.68055			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.68055			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.30892			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47272			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.86162			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.16010			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.63638			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.61958			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.79136			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.73962			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.17826			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.16481			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.88777			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.86090			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.16162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.02033			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.72095			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.71655			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.95882			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.03402			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.60501			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90404			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.34000	119.53581		3.34000	114.40448			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73080			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73882			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.32000	109.50654		3.32000	114.57082			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.18000	98.94182		1.18000	119.71319			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.34000	106.54273		3.34000	114.40448			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.16000	104.37326		2.16000	120.89311			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.23000	103.37026		2.23000	124.34691			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89031			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.65163			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.06879			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.08876			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.62723			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.72548			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.00269			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85736			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.82353			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.98886			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69114			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.90821			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.52599		100.00000	8.50510			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	10.25150		100.00000	10.21914			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.30000	139.55068		4.30000	139.48655			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.34561			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.11069			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.55737			0.00	0	2,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.54670			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.08766			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.46802			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.36660			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.64000	127.34024		2.64000	257.13360			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.14000	132.51438		2.14000	267.58518			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.86000	125.14181		2.86000	252.69290			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.47000	102.71571		2.47000	121.90263			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.91073			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.98000	99.78052		1.98000	122.50788			670,032,000,000.00	338,400,000	676,800,000.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03754			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30505			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.50511			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.55393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond		2.95000	90.73365		2.95000	90.69540			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.01020		104.97509	13.97436			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.17463		101.07593	18.12969			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.14569		100.44759	10.12075			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.63509			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.56227		100.76967	16.52144			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.98685			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.55000	99.54588		2.55000	99.50494			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.60310			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.31886			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.46000	95.95715		2.46000	102.76872			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.20044			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.49000	95.67142		2.49000	102.46263			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.18655			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.34000	130.40432		2.34000	333.65635			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41694			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.49992			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.40668			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.33394			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.08373			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.96858			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.35833			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond		5.75000	103.49120		5.75000	103.47499			0.00	0	137,500,000.00
FRX15	On 14/03/2015	Spot Bond		5.83500	104.79312		5.83500	104.77647			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		6.75500	104.07263		6.75500	104.05354			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.19000	105.28282		7.19000	105.26228			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.37500	112.00756		7.37500	111.98528			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		7.95000	108.92547		7.95000	108.90239			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.23000	108.19144		8.23000	103.22765			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		8.90000	93.94098		8.90000	93.91838			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.07000	115.59195		9.07000	115.56395			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.86000	98.66417		9.86000	98.63838			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.19500	79.62620		10.19500	79.60445			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.50113			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.52884			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.55125			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.56021			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.58254			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.61831			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.64512			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.76113			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.65610			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24611			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.48000	103.29539		8.48000	103.27184			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.24822			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.20119			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.92718			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.88343			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.79664			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.84634			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.84549			0.00	0	0.00
GRD197	On 30/01/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.21090			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.27392			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.96581			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.96499			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.96340			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.96143			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.95869			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.80814			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.12645			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.14477			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.84808			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.50773			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.76443			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.40977			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.58633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.01825			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.72798			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.79205			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.33384			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.20192			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		100.00000	84.13530		100.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03518			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.23949	102.54558		7.23949	101.72572			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03710			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.59293	102.53650		7.59293	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03956			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.04412	102.53019		8.04412	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.04257			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11428			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.16531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.17165			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.47000	114.17316		7.47000	114.15042			0.00	0	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.91000	134.98018		1.91000	272.56605			0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond		1.89000	138.13965		1.89000	273.00446			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.17000	102.84769		9.17000	102.82264			0.00	0	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.19000	102.67129		9.19000	102.64623			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	33.56666		100.00000	33.41743			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.76999		100.00000	9.72655			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	39.58549		100.00000	39.28836			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	19.79274		100.00000	19.64418			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	9.89637		100.00000	9.82209			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.83000	109.48322		1.82000	109.55009			28,909,258,287,000.00	15,797,408,900	78,576,390,500.00
I2038	On 31/01/2038	Spot Bond		2.35000	105.72427		2.35000	105.68139			1,198,996,790,000.00	510,211,400	97,609,501,600.00
I2046	On 31/03/2046	Spot Bond		2.42000	102.95695		2.42000	102.91492			93,345,692,000.00	38,572,600	47,756,886,300.00
I2050	On 31/12/2050	Spot Bond		2.42000	109.97742		2.42000	109.93261			706,986,544,000.00	292,143,200	19,250,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	92.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		6.74500	105.87402		6.74500	105.85462			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.93185			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.86711			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.73013			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.94893			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.58000	101.76980		6.58000	101.75192			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.24500	105.90451		7.24500	105.88368			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.83000	108.95923		7.83000	108.93612			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.51000	101.00532		6.51000	100.98788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.03207			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.11176			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.15000		111.16184		4.15000	111.11142			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.06500		104.51994		7.06500	104.50023			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.33258			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.41893			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.00000		105.38909		1.00000	125.35216			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		105.77709		2.07000	125.53721			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.36366			0.00	0	100,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.21193			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.50000		105.22409		7.50000	105.20282			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.79795			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.44937			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.18145			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.02500		102.61124		8.02500	102.58918			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.56000		95.74911		8.56000	95.72731			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.84971			0.00	45,000,000	22,500,000.00
IBL49	On 02/04/2018	Spot Bond	7.58000		86.95259		7.58000	99.50658			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.61000		111.17919		8.61000	104.48086			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.87278			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.86851			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.00500		107.61536		7.00500	102.24705			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.80500		109.02191		7.80500	103.02790			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00255		100.00000	0.00255			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	100.00000		8.97303		100.00000	8.90568		0,890,000,000,000,000.00	08,900,000,000	90,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	100.00000	2.24326	100.00000	2.22642				6,100,000,000,000,000.00	61,000,000,000	35,000,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.00000	56.19389	8.00000	56.17014				201,600,000,000,000.00	25,200,000,000	25,000,000,000.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.06786	5.00000	100.05428				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.06786	5.00000	100.05428				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.14722	5.00000	101.13364				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.06786	5.00000	100.05428				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.43859	4.00000	100.42760				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.38675				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.32245				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.53982				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.86111	9.20000	107.83445				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.46171				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.46171				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.35999				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.04569	100.00000	8.02599				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00002				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.28093				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.16444				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.74500	101.14193	8.74500	101.11802				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.93229				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.07620				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.64897				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.78312				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.53846	100.00000	4.52429				0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN230U		On 16/01/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.35000	99.62035		5.35000	99.60581			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.35000	99.51863		5.35000	99.50412			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.35000	99.41712		5.35000	99.40263			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.35000	99.31581		5.35000	99.22914			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.45000	98.89254		5.45000	98.80500			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.45000	98.79043		5.45000	98.70307			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.45000	98.68852		5.45000	98.60135			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.25000	99.92813		5.25000	99.84203			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.82442		5.35000	99.80981			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.35000	99.72228		5.35000	99.70771			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.92620			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.12750			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.52643			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.47043	103.86766		10.47043	102.73823			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.47043	101.74288		10.47043	101.34768			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.63493			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.13240			0.00	300,000,000	300,000,000.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62149			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.36971		6.50000	100.35208			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70260			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.39913			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98975			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.09774			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.20596			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.20426			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.85893			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.65768			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.64960			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.13966			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14878			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.82075			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.99164			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.52543			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.73207			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.19043			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.74516			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75431			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.50609			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.61010			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.13172			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.40729			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.40729			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	93.50193		100.00000	93.26934			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.55810			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	91.70854		100.00000	91.47870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP266U	On 08/01/2014	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	2,500,000,000.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.02505				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.16211				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.16569				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.16813				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.75500		103.38777	7.75500	103.36616				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.12000		101.85579	6.12000	101.83915				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.89514				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.08000		106.31653	8.08000	106.29326				0.00	0	60,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.29252				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.24582				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.33153				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.64750				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.92500		107.55447	7.92500	107.53163				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.86792				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.01486				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000		97.66940	3.16000	115.91154				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.92000		93.93434	3.92000	126.12562				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.43995				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.25075				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.21604				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.85741				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.53953				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.85000		88.87440	3.85000	89.61049				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	3.82000		89.06089		3.82000	95.89349			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.92962			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.55219			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.99859			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.64897			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.09500		115.78716		11.09500	108.90180			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.81265			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.92000		92.93746		3.92000	126.12562			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.92379			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.09629			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.25000		95.01188		5.25000	99.91377			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.25000		99.89942		5.25000	99.81336			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.25000		99.79903		5.25000	99.71315			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.25000		99.69885		5.25000	99.61315			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.35000		99.59127		5.35000	99.50412			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.35000		99.48960		5.35000	99.40263			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.35000		99.38815		5.35000	99.30135			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.35000		99.28690		5.35000	99.20028			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.45000		98.86334		5.45000	98.77586			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.45000		98.76129		5.45000	98.67398			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.41066			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.89526			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.91226			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.91817			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.32845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.65820			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.90324			0.00	2,000,000,000	1,000,000,000.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.92277			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.12209			0.00	260,000,000	130,000,000.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.90365			0.00	200,000,000	100,000,000.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.06846			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.21245			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.92142			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.16578			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16700			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.16944			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.15847			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03491			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.89522			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.62787			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.98509			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.77687			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	98.65952		100.00000	98.39572			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	89.21626		100.00000	89.00129			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	60.63386		100.00000	60.44456			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	68.01079		100.00000	67.88176			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.87232			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	37.20450		100.00000	37.11437			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.67565	100.00000	15.63767				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.15714				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		63.54563	100.00000	63.34723				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.06900				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.92103				0.00	7,000,000,000	8,510,000,000.00
KW01	On 31/10/2027	Spot Bond	8.13000		150.92796	8.13000	144.15696				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.97284				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.96591				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.38422				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.13000		100.00274	8.13000	99.98108				0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.23000		69.88775	8.23000	98.25246				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.71000		110.41995	8.71000	104.02109				0.00	0	4,167,700,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.10691				0.00	300,000,000	300,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.99500		103.31123	10.99500	103.28102				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.21484				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.71467				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.31445				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.87079				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.18070				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.61557				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		68.35206	100.00000	68.22430				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		30.99502	100.00000	30.76316				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.77847				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.15128				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.20643				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.27485			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.12001			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.86817			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.58942			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.71822			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.35272			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.78817			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.65881			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.71714			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.88790			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		98.92473	100.00000	98.65952				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		95.47934	100.00000	95.23639				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		83.70045	100.00000	83.51361				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		57.17320	100.00000	57.03318				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		44.60550	100.00000	44.49745				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.51738	100.00000	14.48182				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		35.44281	100.00000	35.35601				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.94500		104.96113	7.94500	104.93866				0.00	0	200,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.78759			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.66832			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.72794			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.27227			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.27433			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.03329				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.13579				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.31500	103.76786	7.31500	103.74738				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.01500	108.33932	8.01500	108.31619				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.90500	109.32731	8.90500	109.30142				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.41000	107.49625	5.41000	107.48058				0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.55571				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.57808				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.87000	107.03708	8.87000	107.21672				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.84500	103.79498	6.84500	103.77568				0.00	0	2,460,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.00497				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.24000	105.15890	8.24000	105.13570				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.96086				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.94000	105.04971	7.94000	105.02736				0.00	0	220,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.89000	105.82270	5.89000	105.80602				0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	6.89500	106.53499	6.89500	106.51536				0.00	0	480,000,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	7.88500	109.92939	7.88500	109.90629				0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000	79.34783	100.00000	79.17570				0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.27500	103.83998	5.27500	99.92779				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.85526	100.89771	6.83852				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.94521	100.61875	6.92829				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.13978			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.16842			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.18761			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.20860			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.22767			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.23707			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.35186			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.48552			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.28722	100.00000	0.28653				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.28722	100.00000	0.28653				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.39500	102.69067		8.39500	102.66772			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.69500	107.43954		6.69500	102.20865			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.27437			0.00	0	1,000,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.25246			0.00	1,500,000,000	2,500,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.20377			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.74534			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.39214			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.38339			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96931			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.49500	108.23479		6.49500	108.21568			0.00	0	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.09414			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	7.86500	117.72975		7.86500	117.70466			0.00	0	30,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.27000	34.08031	10.27000	34.07119				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	6.99500	103.85942		6.99500	103.83980			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.03571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.03773				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.37000	101.51969	6.37000	101.50243				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.70048				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.19500	105.51083	7.19500	105.49023				0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.52549				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.13441				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46761				0.00	0	100,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.31510				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.15732				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.97693				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.80821				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.92134				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.96467				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.96114				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.89275				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.18394				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.90477				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.90904				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.76249				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.34159				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.32830				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.60713				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.57135				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.26686				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.54941				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.54164				0.00	200,000,000	100,000,000.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.54120				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.69500		105.99703	7.69500	105.97492				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000	0.00000	99.95677				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.67000		102.74225	5.67000	102.72656				0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.24786				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.33000		120.45674	11.33000	120.42068				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000	0.00000	111.51977				0.00	0	7,000,000,000.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.97092				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.15802				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15000		160.73576	2.15000	160.67137				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.96000		109.46651	7.96000	109.44330				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.65718				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	102.08018				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	102.08018				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.55000		111.19054	8.55000	111.16498				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.08580				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.33360				0.00	10,000,000,000	5,000,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.02844				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	101.01822				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.06051			0.00	164,000,000	82,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	8.75000		111.16744		8.75000	113.07851			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.10281			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.06055			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.08585			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.95000		111.14484		8.95000	111.11812			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.17040			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.11971			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.10275			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.42335			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.32046			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.13654			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.22500		135.43321		4.22500	135.37121			633,750,000,000.00	150,000,000	3,150,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.19500		107.95121		6.19500	102.31577			0.00	0	600,000,000.00
NRA018	On 30/11/2018	Spot Bond	7.68500		123.83646		7.68500	123.81095			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.16000		131.64531		8.16000	125.50234			0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500		167.93125		2.04500	167.86446			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.81000		133.29094		8.81000	133.25954			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.02071			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.01828			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.84742			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.86423			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69068			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.55483			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.19179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.53849			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.60315		100.00000	17.56051			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	26.07413		100.00000	26.01096			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.97500	109.88202		5.97500	105.40722			0.00	0	100,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.54000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	40.25622		100.00000	40.15870			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.98263			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.64372			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.80945			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.04903			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.90248			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.53665			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.04509			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.60484			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.59389			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.66318			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62971			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.60683			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70131			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.65954			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.63070			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.74343			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.69431			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.65855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.91944			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.91672			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.91550			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.91278			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.90110			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.89839			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.22844			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.84821			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		5.71000	108.12249		5.71000	108.10567			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.29000	95.44811		5.29000	95.43435			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.55000	40.61381		7.55000	40.60559			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		5.79000	115.07090		5.74500	115.13965		4,609,214,340,563,000.00	23,180,369,700	54,375,819,300.00	
R158	On 15/09/2015	Spot Bond		5.71000	115.22523		5.71000	115.20730			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.64500	90.00197		5.64500	89.98813			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		5.71000	121.93913		5.71000	121.92016			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.57500	85.29645		5.57500	85.28349			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.78500	125.67275		7.73000	126.16340		8,987,706,614,934,000.00	54,490,252,400	03,414,777,800.00	
R187P	On 21/12/2026	Spot Bond		7.47000	38.09733		7.47000	38.08970			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.39000	35.79207		7.39000	35.78498			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.64000	278.66515		1.64000	278.55737		13,849,227,804,000.00	8,444,651,100	23,711,009,000.00	
R201	On 21/12/2014	Spot Bond		4.94000	107.21601		4.92000	107.22474		238,602,000.00	48,300	06,725,636,300.00	
R202	On 07/12/2033	Spot Bond		2.23000	206.97649		2.23000	206.89312		141,804,982,163,000.00	63,589,678,100	62,898,079,300.00	
R2023	On 28/02/2023	Spot Bond		7.38500	103.57521		7.34500	103.82590		1,796,845,319,650,500.00	43,310,131,300	16,976,331,300.00	
R203	On 15/09/2017	Spot Bond		6.42500	107.07548		6.38000	107.21563		2,403,864,365,522,500.00	74,142,313,700	58,615,713,700.00	
R2030	On 31/01/2030	Spot Bond		8.41000	97.67692		8.41000	98.20646			0.00	0	4,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond	8.75000	99.47305	8.75000	99.44990					1,955,625,000,000,000.00	23,500,000,000	92,380,000,000.00
R204	On 21/12/2018	Spot Bond	6.63000	108.62182	6.59500	108.75894					1,638,086,041,293,000.00	47,071,801,100	30,745,501,100.00
R2048	On 28/02/2048	Spot Bond	8.85000	100.21323	8.85000	100.18927					1,035,592,730,145,000.00	17,016,127,700	16,067,991,808.00
R206	On 15/01/2014	Spot Bond	5.11000	102.55827	5.09000	102.54874					51,508,800,000,000.00	10,080,000,000	55,360,000,000.00
R207	On 15/01/2020	Spot Bond	6.95500	103.44475	6.91000	103.65232					2,935,763,407,330,000.00	22,108,326,000	74,136,626,000.00
R208	On 31/03/2021	Spot Bond	7.12000	98.33089	7.08000	98.53726					2,644,512,684,808,000.00	71,420,320,900	81,846,658,000.00
R209	On 31/03/2036	Spot Bond	8.67000	76.65011	8.62000	77.03242					4,733,935,088,181,000.00	46,013,274,300	72,379,874,300.00
R210	On 31/03/2028	Spot Bond	1.99000	158.66314	1.99000	158.60023					18,468,779,065,000.00	9,280,793,500	35,847,250,000.00
R211	On 31/01/2017	Spot Bond	0.30000	128.18211	0.30000	128.13721					335,375,460,000.00	1,117,918,200	26,696,849,600.00
R212	On 31/01/2022	Spot Bond	1.48000	131.17585	1.48000	131.12573					137,610,549,628,000.00	92,980,101,100	91,094,890,000.00
R213	On 28/02/2031	Spot Bond	8.47000	87.78833	8.42000	88.17616					5,368,828,430,658,000.00	33,864,041,400	61,354,515,000.00
R214	On 28/02/2041	Spot Bond	8.77000	77.54588	8.77000	77.52751					1,888,761,719,582,000.00	15,366,216,600	57,268,082,008.00
R225C	On 15/03/2014	Spot Bond	4.78000	98.17433	4.78000	98.16171					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.89000	95.78090	4.89000	95.76812					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.80500	92.34208	5.80500	92.32748					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.64500	90.00197	5.64500	89.98813					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.56500	87.69450	5.56500	87.68120					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.57500	85.29645	5.57500	85.28349					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.95500	99.21878	4.95500	99.20542					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.97500	96.81598	4.97500	96.80299					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.92500	94.51955	4.92500	94.50699					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.71500	91.07812	5.71500	91.06410					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.58500	88.78983	5.58500	88.77647					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.56500	86.42243	5.56500	86.40947					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.62500	83.92796	5.62500	83.91524					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	6.35500		79.54252		6.35500	79.52893			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.40500		76.93771		6.40500	76.92446			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.60000		73.89723		6.60000	73.88412			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.58000		71.60801		6.58000	71.59534			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.56000		69.40315		6.56000	69.39091			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.55000		67.23910		6.55000	67.22726			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.87000		63.77839		6.87000	63.76662			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.85000		61.74576		6.85000	61.73440			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.00000		59.04180		7.00000	59.03070			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.97000		57.18028		6.97000	57.16958			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.94000		55.39353		6.94000	55.38321			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.91000		53.67820		6.91000	53.66824			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.87000		52.07969		6.87000	52.07008			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.83000		50.54837		6.83000	50.53910			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.67000		44.83332		7.67000	44.82410			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.63000		43.36348		7.63000	43.35461			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.59000		41.95803		7.59000	41.94949			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.55000		40.61381		7.55000	40.60559			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.51000		39.32785		7.51000	39.31993			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.47000		38.09733		7.47000	38.08970			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.43000		36.91958		7.43000	36.91222			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.39000		35.79207		7.39000	35.78498			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.99880			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19318			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.21561			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.13481			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.74259		100.00000	12.71172			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.51844		100.00000	4.38739			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77715			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.73219			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.83637			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41192			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.77584			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.08649			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.46940			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.68800			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.02105			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.15573			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.97581			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.48360			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.01383			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.80082			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30012			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.22134			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		100.00000	18.04833		100.00000	17.91286		6,000,000,000,000,000.00	60,000,000,000	30,000,000,000.00	
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.90331			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.41438			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.75094			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.77821			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.77821			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.71814			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.80548			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.13240			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.03822			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.09779		12.35000	105.06357			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.95626			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.98755		100.00000	13.95366			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.87030			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.41746			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.61720			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.17928			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.15910			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	92.00000		100.00000	91.77057			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.29230			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.64519		100.00000	1.64116			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	8.95153		100.00000	8.92984			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	16.49477		100.00000	16.45481			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.47464		100.00000	11.44685			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	106.60504			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	99.71917			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.38000	108.79642		8.38000	108.77189			0.00	0	240,000,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.60253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond		7.04500	114.78875		7.04500	114.76715			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.16605			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.43000	108.00422		8.43000	107.97986			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	99.99974			0.00	0	67,500,000.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.73356			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	99.86533			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.98015			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.98081			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.04500	107.80395		7.04500	107.78367			0.00	0	1,150,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.19500	101.07048		8.19500	101.04818			0.00	0	460,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.90000	130.84074		1.90000	130.78652			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.20500	112.38672		7.20500	112.36474			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.06500	112.64850		7.06500	112.62690			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		6.99500	112.77971		6.99500	112.75828			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.78000	102.42821		7.78000	102.40661			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.14000	112.50816		7.14000	112.48635			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.10500	112.57362		7.10500	112.55191			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.65817			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.81050			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.68378			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38138			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	98.23897		100.00000	97.97909			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.43000	105.68669		7.43000	105.66540			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.30951			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.43282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.54560			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.56599			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.73000		111.37779		8.73000	111.35179			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.38000		109.29613		9.38000	109.26891			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.38837			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.44229			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.35322			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.07139			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.08500		107.14783		8.08500	107.12476			0.00	0	160,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.43000		101.61138		8.43000	101.58859			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.78000		102.72765		8.78000	102.70367			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	6.92500		114.27184		6.92500	114.25070			0.00	0	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17000		132.19680		2.17000	266.94367			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.00000		105.38909		1.00000	125.35216			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	108.26000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		6.04927		100.00000	6.03445			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		154.23587		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.57000		109.81370		1.57000	123.13716			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.36971		6.50000	100.35208			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.72598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.43063			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.86492			0.00	0	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.48000		103.61467		8.48000	103.59116			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.52211			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.24070			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.54588			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.49297			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.92073			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.04500		108.32601		7.04500	108.30564			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.19500		111.00862		8.19500	103.58634			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.83000		102.26155		7.83000	102.23985			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.21487			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.12898			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.27420			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.13763			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.48000		108.21530		7.48000	108.19360			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.37214			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.34949			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.12752			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.76000		96.76818		8.76000	96.74539			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.99772			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.53825			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.96334			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.68800		89.98404		8.68800	89.96301			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.75000		89.67249		8.75000	89.65139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	6.16500		105.82206		6.16500	105.80450			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.17000		97.55125		8.17000	97.53003			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.67480			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.56000		103.16553		7.56000	103.14437			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.64500		113.43881		6.64500	113.41833			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.60000		101.00567		2.60000	101.34907			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.51000		103.87129		7.51000	104.75919			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.02892			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.45638			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.08688			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.15000		112.77382		9.15000	113.74085			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.87410			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.86843			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.63695			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.91246			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.91250			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.81101			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.86680			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.67989			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.62265			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.62249			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.60736			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.56476			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.50566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1022	On 29/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.46236			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.31689			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.18562			0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	100.00000		80.39648	100.00000	80.21978			0,760,000,000,000,000.00	07,600,000,000	53,800,000,000.00	
SY1027	On 20/11/2013	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.25500		112.02535	6.25500	112.00640				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.29000		105.89885	8.29000	105.87522				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		62.98439	100.00000	62.84575				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		44.26208	100.00000	44.15485				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.62241	100.00000	21.57004			500,000,000,000,000.00	5,000,000,000	2,500,000,000.00	
TFS06	On 20/03/2014	Spot Bond	6.30000		101.45092	6.30000	101.43385				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.01161				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.81134				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.51145				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.98975				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.87959				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	100.00000		75.25773	100.00000	75.10288				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.92228				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.99500		106.27599	6.99500	106.25614				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.75961				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.04081				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.11685				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.08754				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.09020				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.06644		7.83000	102.04514			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08608			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08939			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.87474			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.08608			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.08939			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.90044		7.16000	101.77426			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.09589			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09536			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.10804			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10633			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.15766			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15183			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08594			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.09020			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	105.06247		8.73000	102.09464			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.09616			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.10778			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.14859			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02049			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.85514		101.06155	5.84083			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.08555			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.26572			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.09748			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.10277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.15818			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01654			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.01845			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01981			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.01845			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.01981			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.02049			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01763			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01981			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02730			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.02730			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02730			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03818			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.04089			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03750			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09150			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.09485			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09351			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.47615			0.00	0	130,000,000.00
TL15	On 29/04/2015	Spot Bond	7.64500		111.75935		7.64500	105.79375			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.08500		98.57926		7.08500	98.53646			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.28000		110.90299		7.28000	110.88144		23,034,744,096,000.00	3,164,113,200	5,864,113,200.00	
TN20	On 17/09/2020	Spot Bond	8.11000		113.49570		8.11000	113.47078		112,423,427,365,000.00	13,862,321,500	15,980,000,000.00	
TN23	On 06/11/2023	Spot Bond	8.41500		120.95999		8.41500	120.93290		217,107,000.00	25,800	10,920,025,800.00	
TN25	On 19/08/2025	Spot Bond	8.77000		106.98641		8.77000	106.96146		282,287,006,000,000.00	32,187,800,000	44,187,800,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	8.80500	104.68997		8.80500	104.66547			36,863,273,628,000.00	4,186,629,600	6,586,629,600.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.49994			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.09426			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.40612			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.23790			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.27372			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.27741			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.45422			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.82086			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26865			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27952			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.28602			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.81278		10.00000	99.78606			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81744		9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.82088		100.00000	9.79556			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.43525			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.41359			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.91444			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.31225			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.68832			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.07331			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.80944			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.04127			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.84429			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.80558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000	0.00000	97.58251				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	94.55385				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.24044				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.11876				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.02852				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.00100				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.91945				0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.21637				0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.19169				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.13271				0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.10322				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.19537				0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.11894				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.03811				0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.10360				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.48000		113.48266	8.48000	113.45663				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.42346				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.03844				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.35725				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.72000		105.86897	8.72000	105.84400				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		97.99744	100.00000	97.73956				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		98.10579	100.00000	97.84762				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		98.14190	100.00000	97.88363				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.36145				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.40280				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.34451			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.39421			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.39635			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.40568			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.41821			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	129.52000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.10500		120.14306		6.10500	120.12343			0.00	0	9,690,000,000.00
WS05	On 01/08/2018	Spot Bond	0.78000		239.80658		0.78000	239.71947			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.09500		107.98641		6.09500	107.96880			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.88500		110.26783		6.88500	110.24755			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.15000		112.04129		7.15000	112.01991			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.53500		111.13658		7.53500	111.11425			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.62000		111.47889		7.62000	111.45624			0.00	0	1,500,000,000.00
Z009	On 30/11/2013	Spot Bond	4.95500		99.50022		4.95500	99.48678			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.69500		90.97298		5.69500	90.95909			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.94500		97.90429		4.94500	97.89130			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.95500		96.70380		4.95500	96.69094			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.62500		89.56684		5.62500	89.55319			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.93500		94.77613		4.93500	94.76358			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.69500		90.95909		5.69500	90.94522			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.54000		68.25945		6.54000	68.24732			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		25.19063		100.00000	25.14283			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		13.33371		100.00000	13.30842			0.00	0	0.00
Total for j-Bonds :											1.08e+017	1,919,469,400	44 482 215 316.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 1.08e+017 1,919,483,777 '44 484 331 952.00